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LIFE, 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

PACIFIC LIFE INSURANCE COMPANY

NAIC Group Code 0709 (Current) 0709 (Prior) NAIC Company Code 67466 Employer's ID Number 95-1079000

Organized under the Laws of NEBRASKA, State of Domicile or Port of Entry NEBRASKA

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

Incorporated/Organized 01/02/1868 Commenced Business 05/01/1868

Statutory Home Office 6750 MERCY ROAD (Street and Number), OMAHA , NE, US 68106 (City or Town, State, Country and Zip Code)

Main Administrative Office 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Mail Address 700 NEWPORT CENTER DRIVE (Street and Number or P.O. Box), NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact JENNIFER LYNN ST. ONGE (Name), 949-219-3312 (Area Code) (Telephone Number)

JENNIFER.ST.ONGE @PACIFICLIFE.COM (E-mail Address), 949-219-5246 (FAX Number)

OFFICERS

Chairman, President & Chief Executive Officer	JAMES THOMAS MORRIS	Executive Vice President & Chief Financial Officer	DARRYL DOUGLAS BUTTON
Senior Vice President & Chief Accounting Officer	JOSHUA D SCOTT #		

OTHER

JANE MARIE GUON Vice President & Secretary	CRAIG WILSON LESLIE # Vice President & Treasurer	

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	SHARON ANN CHEEVER	ADRIAN SCOTT GRIGGS
LAWRENCE FRANCIS HARR	JAMES THOMAS MORRIS	

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.

James Thomas Morris Chairman, President & Chief Executive Officer	Darryl Douglas Button Executive Vice President & Chief Financial Officer	Joshua D Scott Senior Vice President & Chief Accounting Officer

a. Is this an original filing? ..... Yes [X] No [ ]

b. If no,

1. State the amendment number .....
2. Date filed .....
3. Number of pages attached .....

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	58,896,972,003		58,896,972,003	53,042,350,247
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	7,531,820		7,531,820	10,731,507
	2.2 Common stocks	988,482,049	306,951,053	681,530,996	800,846,496
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	15,059,578,377		15,059,578,377	13,684,963,866
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	108,243,135		108,243,135	109,259,198
	4.2 Properties held for the production of income (less $ ..... encumbrances)	12,981,200		12,981,200	30,374,953
	4.3 Properties held for sale (less $ ..... encumbrances)	10,790,681		10,790,681	
5.	Cash ($ 1,058,603,777 , Schedule E - Part 1), cash equivalents ($ 741,043,291 , Schedule E - Part 2) and short-term investments ($ 200,500,957 , Schedule DA)	2,000,148,025		2,000,148,025	3,710,559,929
6.	Contract loans (including $ ..... premium notes)	7,691,442,090	1,329,900	7,690,112,190	7,940,193,877
7.	Derivatives (Schedule DB)	1,605,622,122		1,605,622,122	1,084,988,414
8.	Other invested assets (Schedule BA)	4,080,214,773	16,088,158	4,064,126,615	3,695,973,430
9.	Receivables for securities	41,826,232		41,826,232	23,240,171
10.	Securities lending reinvested collateral assets (Schedule DL)	2,680,719,677		2,680,719,677	2,130,824,920
11.	Aggregate write-ins for invested assets	36,963,605		36,963,605	10,642,501
12.	Subtotals, cash and invested assets (Lines 1 to 11)	93,221,515,788	324,369,111	92,897,146,677	86,274,949,509
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	656,636,229		656,636,229	620,381,973
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	185,074,741	283,588	184,791,153	141,921,618
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	89,602,697		89,602,697	165,356,342
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	305,624,374	9,558,589	296,065,785	170,565,447
	16.2 Funds held by or deposited with reinsured companies	279,427,639		279,427,639	263,265,833
	16.3 Other amounts receivable under reinsurance contracts	108,229,450		108,229,450	132,039,731
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	661,767,631		661,767,631	1,590,939
18.2	Net deferred tax asset	556,522,657	145,866,326	410,656,331	313,708,418
19.	Guaranty funds receivable or on deposit	1,541,011		1,541,011	1,907,786
20.	Electronic data processing equipment and software	76,062,989	71,881,860	4,181,129	3,728,910
21.	Furniture and equipment, including health care delivery assets ($ .....)	10,945,967	10,945,967		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	59,058,717		59,058,717	34,840,548
24.	Health care ($ .....) and other amounts receivable	172,264,018	14,008,326	158,255,692	93,030,692
25.	Aggregate write-ins for other than invested assets	232,088,826	29,315,284	202,773,543	177,020,596
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	96,616,362,734	606,229,050	96,010,133,684	88,394,308,341
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	63,283,167,425		63,283,167,425	57,266,846,432
28.	Total (Lines 26 and 27)	159,899,530,159	606,229,050	159,293,301,109	145,661,154,773
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	36,963,605		36,963,605	10,642,501
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)	36,963,605		36,963,605	10,642,501
2501.	Prepaid pension costs	962,276	962,276		
2502.	Cash value of life insurance policies	172,376,476		172,376,476	149,501,659
2503.	Accounts and notes receivable	13,333,891		13,333,891	12,443,024
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,416,184	28,353,008	17,063,176	15,075,912
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	232,088,826	29,315,284	202,773,543	177,020,596

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 71,350,439,103 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 5,982,598,640 Modco Reserve)	71,350,439,103	67,668,847,081
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	16,880,925	17,855,322
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	6,280,822,802	4,118,556,222
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,046,676,224	990,103,048
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ 312,943 and coupons $ due and unpaid (Exhibit 4, Line 10)	312,943	287,166
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)	8,155,425	8,757,577
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	802,404	991,361
	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 $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,099,647	2,036,637
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 $ 98,377,059 assumed and $ 299,983,697 ceded	398,360,756	201,483,810
	9.4 Interest maintenance reserve (IMR, Line 6)	203,600,070	180,203,758
10.	Commissions to agents due or accrued-life and annuity contracts $ 35,587,819 accident and health $ and deposit-type contract funds $ 987,059	36,574,878	40,113,776
11.	Commissions and expense allowances payable on reinsurance assumed	17,480,362	16,195,690
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	242,721,446	272,806,172
13.	Transfers to Separate Accounts due or accrued (net) (including $ (716,105,775) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(744,609,892)	(779,849,491)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	6,197,446	7,408,206
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		342,884,801
15.2	Net deferred tax liability		
16.	Unearned investment income	218,882,042	231,176,810
17.	Amounts withheld or retained by reporting entity as agent or trustee	225,446,134	213,340,166
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	27,316,850	47,649,476
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	223,428,274	211,636,986
22.	Borrowed money $ 48,635,863 and interest thereon $ 189,746	48,825,609	49,826,132
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	468,774,648	727,945,104
	24.02 Reinsurance in unauthorized and certified ($ 3,000,000) companies	5,766,989	1,323,618
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		108,285,349
	24.04 Payable to parent, subsidiaries and affiliates	2,758,108	2,985,431
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	178,799,469	124,944,273
	24.08 Derivatives	168,594,046	91,385,026
	24.09 Payable for securities	193,181,706	17,214,293
	24.10 Payable for securities lending	2,680,719,677	2,130,824,920
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,335,932,429	837,488,802
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	84,645,940,519	77,884,707,522
27.	From Separate Accounts Statement	63,283,167,425	57,266,846,432
28.	Total liabilities (Lines 26 and 27)	147,929,107,944	135,151,553,954
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	130,868,230	138,567,931
32.	Surplus notes	1,674,332,454	1,730,101,977
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,835,788,610	1,185,788,610
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	7,693,203,872	7,425,142,302
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)	11,334,193,165	10,479,600,820
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	11,364,193,165	10,509,600,820
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	159,293,301,109	145,661,154,773
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	1,245,748,354	760,739,726
2502.	Disbursements payable	28,650,252	39,740,956
2503.	Unclaimed accounts and uncashed checks	15,910,787	17,792,112
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,623,035	19,216,007
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,335,932,429	837,488,802
3101.	Other surplus adjustments - derivatives	130,868,230	138,567,931
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)	130,868,230	138,567,931
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)	11,759,841,436	13,440,677,886
2.	Considerations for supplementary contracts with life contingencies	461,021	875,617
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,181,766,136	3,829,565,211
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	24,353,114	15,587,404
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(81,887,314)	
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	64,435,628	178,960,324
7.	Reserve adjustments on reinsurance ceded	(779,298,528)	(931,997,371)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,218,029,261	1,207,775,282
	8.2 Charges and fees for deposit-type contracts	26,310,477	32,438,872
	8.3 Aggregate write-ins for miscellaneous income	203,448,899	232,563,556
9.	Total (Lines 1 to 8.3)	15,617,460,130	18,006,446,781
10.	Death benefits	1,745,625,284	1,609,419,201
11.	Matured endowments (excluding guaranteed annual pure endowments)	672,223	226,339
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,061,120,651	944,910,744
13.	Disability benefits and benefits under accident and health contracts	5,165,352	5,143,144
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	6,862,325,982	7,387,680,280
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	158,480,498	122,950,642
18.	Payments on supplementary contracts with life contingencies	1,322,761	394,303
19.	Increase in aggregate reserves for life and accident and health contracts	4,024,322,317	7,754,644,017
20.	Totals (Lines 10 to 19)	13,859,035,068	17,825,368,670
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	966,984,041	1,122,715,213
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	12,062,134	20,439,758
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	945,162,771	861,608,693
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	119,143,786	113,278,462
25.	Increase in loading on deferred and uncollected premiums	13,101,479	1,628,948
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(95,282,240)	(2,754,460,302)
27.	Aggregate write-ins for deductions	20,621,454	(12,089,161)
28.	Totals (Lines 20 to 27)	15,840,828,493	17,178,490,281
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(223,368,363)	827,956,500
30.	Dividends to policyholders and refunds to members	8,230,006	9,088,294
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(231,598,369)	818,868,206
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(196,528,896)	(50,498,857)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(35,069,473)	869,367,063
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,161,225 (excluding taxes of $ 10,353,645 transferred to the IMR)	(63,631,862)	846,512,498
35.	Net income (Line 33 plus Line 34)	(98,701,335)	1,715,879,561
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	10,509,600,820	9,691,434,433
37.	Net income (Line 35)	(98,701,335)	1,715,879,561
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,445,745)	(172,380,170)	(547,043,354)
39.	Change in net unrealized foreign exchange capital gain (loss)	15,473,504	(3,395,349)
40.	Change in net deferred income tax	(68,154,869)	(47,312,823)
41.	Change in nonadmitted assets	35,456,895	23,941,716
42.	Change in liability for reinsurance in unauthorized and certified companies	(1,443,371)	(912,684)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	340,629,161	59,509,614
44.	Change in asset valuation reserve	259,170,456	210,302,378
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	(81,887,314)	
47.	Other changes in surplus in Separate Accounts Statement	81,887,314	
48.	Change in surplus notes	(55,769,523)	188,477
49.	Cumulative effect of changes in accounting principles		64,855,334
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	650,000,000	
	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		(650,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(49,688,402)	(7,846,483)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	854,592,345	818,166,387
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	11,364,193,165	10,509,600,820
	DETAILS OF WRITE-INS		
08.301.	Fee income	183,751,353	179,573,030
08.302.	Miscellaneous income	19,697,545	52,990,526
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)	203,448,899	232,563,556
2701.	Net periodic benefit cost	7,549,678	12,298,875
2702.	Miscellaneous disbursements	12,978,831	(21,983,255)
2703.	Contingency expense	92,945	(2,404,781)
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	20,621,454	(12,089,161)
5301.	Adjustments to retirement plans	1,965,955	(520,717)
5302.	Other surplus adjustments - derivatives	(7,699,701)	(7,325,766)
5303.	Prior period adjustment	(43,954,656)	
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(49,688,402)	(7,846,483)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	11,279,398,417	13,218,335,726
2.	Net investment income	3,346,630,928	3,806,317,916
3.	Miscellaneous income	728,225,777	805,778,478
4.	Total (Lines 1 through 3)	15,354,255,121	17,830,432,120
5.	Benefit and loss related payments	9,576,980,226	9,880,751,998
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(245,692,311)	(2,751,795,570)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,077,156,306	2,075,310,977
8.	Dividends paid to policyholders	8,995,338	8,926,716
9.	Federal and foreign income taxes paid (recovered) net of $ 13,514,870 tax on capital gains (losses)	481,892,395	(818,800,643)
10.	Total (Lines 5 through 9)	11,899,331,956	8,394,393,477
11.	Net cash from operations (Line 4 minus Line 10)	3,454,923,166	9,436,038,643
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	6,437,349,018	5,863,449,877
	12.2 Stocks	166,155,223	40,084,234
	12.3 Mortgage loans	533,288,331	1,252,799,112
	12.4 Real estate		
	12.5 Other invested assets	1,862,014,912	2,364,155,888
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(361,852)	(12,058)
	12.7 Miscellaneous proceeds	1,756,761,659	1,343,034,977
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,755,207,291	10,863,512,030
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	11,915,361,509	11,157,269,236
	13.2 Stocks	486,715,674	159,071,947
	13.3 Mortgage loans	1,903,433,659	2,728,251,442
	13.4 Real estate	6,564,330	881,366
	13.5 Other invested assets	2,416,420,880	2,161,953,793
	13.6 Miscellaneous applications	2,413,444,857	1,431,273,484
	13.7 Total investments acquired (Lines 13.1 to 13.6)	19,141,940,909	17,638,701,267
14.	Net increase (decrease) in contract loans and premium notes	(250,003,719)	(25,872,003)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(8,136,729,899)	(6,749,317,234)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	(55,958,000)	
	16.2 Capital and paid in surplus, less treasury stock	650,000,000	
	16.3 Borrowed funds	(1,000,523)	(50,951,473)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,028,641,026	334,610,013
	16.5 Dividends to stockholders		650,000,000
	16.6 Other cash provided (applied)	349,712,325	820,290,961
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,971,394,828	453,949,502
	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)	(1,710,411,905)	3,140,670,910
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,710,559,929	569,889,019
	19.2 End of year (Line 18 plus Line 19.1)	2,000,148,025	3,710,559,929

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

20.0001. Bonds disposed and acquired	961,636,018	1,094,930,292
20.0002. Assets in-kind received as premiums	498,536,573	221,411,731
20.0003. Federal tax credits received	338,154,751	
20.0004. Assets in-kind transferred from the general account to the separate account	195,491,500	
20.0005. Stocks disposed and acquired	42,104,763	25,074,500
20.0006. Transfer between affiliated private equity funds	22,116,785	
20.0007. Mortgage loans disposed and acquired	21,836,535	87,468,493
20.0008. Bond interest in-kind received	7,915,327	7,250,620
20.0009. Premium tax credits received	4,504,999	
20.0010. Interest purchased received as premiums	3,405,894	
20.0011. Transfer of other invested assets between Pacific Life to an affiliated private equity fund		3,463,902

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	11,759,841,436	3,219,321,168	(32,617)	5,880,438,759	2,223,253,666	1,332,792			435,527,668
2.	Considerations for supplementary contracts with life contingencies	461,021	XXX	XXX	461,021		XXX	XXX		XXX
3.	Net investment income	3,181,766,136	1,196,418,840	582,656	1,495,580,731	320,909,762	69,658		145,441,808	22,762,682
4.	Amortization of Interest Maintenance Reserve (IMR)	24,353,114	9,649,877	3,387	4,209,087	3,661,900	717		6,593,763	234,382
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(81,887,314)				(81,887,314)		XXX		
6.	Commissions and expense allowances on reinsurance ceded	64,435,628	76,682,536	19,478	(19,216,268)			XXX		6,949,882
7.	Reserve adjustments on reinsurance ceded	(779,298,528)	(226,358,471)	(128,793)	(552,811,264)			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,218,029,261	292,479,168		924,987,093	563,000		XXX		
	8.2 Charges and fees for deposit-type contracts	26,310,477			25,518,839	791,638	XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	203,448,899	13,950,670		93,992,780	71,063,616	4,709		22,898,427	1,538,697
9.	Totals (Lines 1 to 8.3)	15,617,460,130	4,582,143,787	444,112	7,853,160,779	2,538,356,268	1,407,875		174,933,998	467,013,311
10.	Death benefits	1,745,625,284	1,235,511,685	4,166			XXX	XXX		510,109,433
11.	Matured endowments (excluding guaranteed annual pure endowments)	672,223	672,223				XXX	XXX		
12.	Annuity benefits	1,061,120,651	XXX	XXX	494,856,060	566,264,591	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	5,165,352	1,412,018			456,221	3,297,113	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	6,862,325,982	813,941,850		6,039,289,415	9,094,717	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	158,480,498	7,783,555	(675)	137,274,321	530,204		XXX	12,893,092	
18.	Payments on supplementary contracts with life contingencies	1,322,761			1,322,761		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	4,024,322,317	2,031,160,528	252,997	1,729,420,947	259,837,752	(974,400)	XXX		4,624,493
20.	Totals (Lines 10 to 19)	13,859,035,068	4,090,481,859	256,488	8,402,163,504	836,183,486	2,322,712	XXX	12,893,092	514,733,927
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	966,984,041	526,863,778	36,974	439,759,415	323,873				XXX
22.	Commissions and expense allowances on reinsurance assumed	12,062,134	6,655,871		1,758,657	1,688,532	203	XXX		1,958,872
23.	General insurance expenses and fraternal expenses	945,162,771	462,010,846	13,335	299,815,500	30,438,290	87,521		124,195,445	28,601,833
24.	Insurance taxes, licenses and fees, excluding federal income taxes	119,143,786	89,407,512		18,781,024	1,372,672	5,905		7,646,918	1,929,755
25.	Increase in loading on deferred and uncollected premiums	13,101,479	13,101,479					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(95,282,240)	106,953,448		(1,766,366,881)	1,564,131,193		XXX		
27.	Aggregate write-ins for deductions	20,621,454	30,616,587		1,705,188				(11,700,321)	
28.	Totals (Lines 20 to 27)	15,840,828,493	5,326,091,381	306,797	7,397,616,406	2,434,138,047	2,416,342		133,035,134	547,224,387
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(223,368,363)	(743,947,594)	137,315	455,544,373	104,218,221	(1,008,466)		41,898,864	(80,211,076)
30.	Dividends to policyholders and refunds to members	8,230,006	8,391,014		2,173	(163,181)		XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(231,598,369)	(752,338,608)	137,315	455,542,200	104,381,402	(1,008,466)		41,898,864	(80,211,076)
32.	Federal income taxes incurred (excluding tax on capital gains)	(196,528,896)	8,456,574	(32,411)	(33,134,769)	48,790,943	(382,046)		(189,840,354)	(30,386,833)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(35,069,473)	(760,795,181)	169,725	488,676,970	55,590,459	(626,421)		231,739,218	(49,824,243)
34.	Policies/certificates in force end of year	1,253,258	458,035	20	598,387	196,816		XXX		
	DETAILS OF WRITE-INS									
08.301.	Fee income	183,751,353	3,725,296		91,683,439	69,903,258			18,420,856	18,504
08.302.	Miscellaneous income	19,697,545	10,225,374		2,309,342	1,160,358	4,709		4,477,571	1,520,193
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)	203,448,899	13,950,670		93,992,780	71,063,616	4,709		22,898,427	1,538,697
2701.	Net periodic benefit cost	7,549,678							7,549,678	
2702.	Miscellaneous disbursements	12,978,831	30,523,368		1,705,461				(19,249,999)	
2703.	Contingency expense	92,945	93,219		(274)					
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	20,621,454	30,616,587		1,705,188				(11,700,321)	

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]	3,654,848,836		237,953,582	92,782,943	2,111,041,433	61,319,203	295,712,492		420,511,516			435,527,668
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,219,181,522		532,446,543	2,561,018	29,348,457	150,251,973	293,814,913		150,155,453		37,840,483	22,762,682
4.	Amortization of Interest Maintenance Reserve (IMR)	9,884,259		1,492,633	18,195	2,334,602	657,091	1,071,657		1,003,717		3,071,980	234,382
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	83,632,417		11,104,585	25,830,135	20,556,422	863,093	3,263,370		15,064,930			6,949,882
7.	Reserve adjustments on reinsurance ceded	(226,358,471)		(273,435,346)	1,108	37,312,341	(16,360,375)	(9,818,589)		35,942,391			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	292,479,168								292,479,168			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	15,489,366		15,832	1,089,712	1,086,749	6,100	7,828,580		4,014,074		(90,377)	1,538,697
9.	Totals (Lines 1 to 8.3)	5,049,157,098		509,577,829	122,283,111	2,201,680,004	196,737,085	591,872,423		919,171,249		40,822,086	467,013,311
10.	Death benefits	1,745,621,118		379,784,569	29,425,164	125,252,025	169,877,592	293,631,928		237,540,407			510,109,433
11.	Matured endowments (excluding guaranteed annual pure endowments)	672,223		124,638			445,083			102,503			
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	1,412,018		112,540	137,089	1,656	1,193,954			(33,220)			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	813,941,850		64,482,819		288,139,074	49,508,168	66,939,568		344,872,220			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	7,783,555		2,402,511	157,727	1,617,436	928,239	1,785,300		870,014		22,328	
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	2,035,785,021		(21,856,620)	17,412,171	1,750,739,261	(59,497,259)	274,541,981		69,820,994			4,624,493
20.	Totals (Lines 10 to 19)	4,605,215,786		425,050,457	47,132,150	2,165,749,452	162,455,777	636,898,777		653,172,919		22,328	514,733,927
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	526,863,778		22,954,359	80,354,386	346,445,970	4,248,378	27,617,292		45,243,394			XXX
22.	Commissions and expense allowances on reinsurance assumed	8,614,742		80,612	6,587,004		(11,745)						1,958,872
23.	General insurance expenses	490,612,679		27,811,699	78,941,363	216,587,838	15,309,525	20,861,606		67,850,661		34,648,155	28,601,833
24.	Insurance taxes, licenses and fees, excluding federal income taxes	91,337,267		5,252,806	5,490,896	37,599,350	1,363,308	9,520,389		10,681,190		19,499,572	1,929,755
25.	Increase in loading on deferred and uncollected premiums	13,101,479		(272,322)	13,373,802								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	106,953,448								106,953,448			
27.	Aggregate write-ins for deductions	30,616,587		18,468	1,472,779	533,880	7,490	1,773,737		21		26,810,211	
28.	Totals (Lines 20 to 27)	5,873,315,768		480,896,079	233,352,380	2,766,916,491	183,372,733	696,671,800		883,901,632		80,980,266	547,224,387
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(824,158,670)		28,681,750	(111,069,269)	(565,236,487)	13,364,352	(104,799,377)		35,269,616		(40,158,180)	(80,211,076)
30.	Dividends to policyholders and refunds to members	8,391,014		7,810,057			566,186	14,771					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(832,549,684)		20,871,694	(111,069,269)	(565,236,487)	12,798,166	(104,814,148)		35,269,616		(40,158,180)	(80,211,076)
32.	Federal income taxes incurred (excluding tax on capital gains)	(21,930,259)		(10,328,553)	(43,428,480)	3,769,230	1,476,041	47,553,524		(3,323,039)		12,737,851	(30,386,833)
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)	(810,619,424)		31,200,247	(67,640,789)	(569,005,717)	11,322,125	(152,367,672)		38,592,655		(52,896,030)	(49,824,243)
34.	Policies/certificates in force end of year	458,035		33,664	175,915	80,466	51,449	34,627		81,914			
	DETAILS OF WRITE-INS												
08.301.	Fee income	3,743,800								3,725,296			18,504
08.302.	Miscellaneous income	11,745,566		15,832	1,089,712	1,086,749	6,100	7,828,580		288,778		(90,377)	1,520,193
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)	15,489,366		15,832	1,089,712	1,086,749	6,100	7,828,580		4,014,074		(90,377)	1,538,697
2701.	Miscellaneous disbursements	30,523,368			1,469,142	523,880		1,773,737		21		26,756,588	
2702.	Contingency expense	93,219		18,468	3,638	10,000	7,490					53,623	
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	30,616,587		18,468	1,472,779	533,880	7,490	1,773,737		21		26,810,211	

(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]	(32,617)	(32,617)							
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	582,656	582,656							
4.	Amortization of Interest Maintenance Reserve (IMR)	3,387	3,387							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	19,478	19,478							
7.	Reserve adjustments on reinsurance ceded	(128,793)	(128,793)							
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)	444,112	444,112							
10.	Death benefits	4,166	4,166							
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	(675)	(675)							
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	252,997	252,997							
20.	Totals (Lines 10 to 19)	256,488	256,488							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	36,974	36,974							XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	13,335	13,335							
24.	Insurance taxes, licenses and fees, excluding federal income taxes									
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	306,797	306,797							
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	137,315	137,315							
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)	137,315	137,315							
32.	Federal income taxes incurred (excluding tax on capital gains)	(32,411)	(32,411)							
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)	169,725	169,725							
34.	Policies/certificates in force end of year	20	20							
	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	5,880,438,759	1,091,106,992	1,012,958,532	3,390,275,636		368,550,742	17,546,858
2.	Considerations for supplementary contracts with life contingencies	461,021	XXX	XXX	XXX	XXX	461,021	XXX
3.	Net investment income	1,495,580,731	290,094,034	412,733,806	297,852,608		494,900,283	
4.	Amortization of Interest Maintenance Reserve (IMR)	4,209,087	2,366,114	755,335	624,466		463,172	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	(19,216,268)			(19,216,268)			
7.	Reserve adjustments on reinsurance ceded	(552,811,264)			(552,811,264)			
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	924,987,093	(1,800)	691	924,988,202			
	8.2 Charges and fees for deposit-type contracts	25,518,839					25,518,839	
	8.3 Aggregate write-ins for miscellaneous income	93,992,780	7,142,658	22,002,877	41,645,590		158,844	23,042,811
9.	Totals (Lines 1 to 8.3)	7,853,160,779	1,390,708,000	1,448,451,240	4,083,358,970		890,052,901	40,589,668
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	494,856,060	737,074	222,078	15,005,377		468,685,631	10,205,900
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	6,039,289,415	562,351,697	832,911,628	4,644,026,089			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	137,274,321	25,288				137,249,033	
18.	Payments on supplementary contracts with life contingencies	1,322,761					1,322,761	
19.	Increase in aggregate reserves for life and accident and health contracts	1,729,420,947	744,544,960	841,925,957	(15,329,352)		166,301,094	(8,021,712)
20.	Totals (Lines 10 to 19)	8,402,163,504	1,307,659,020	1,675,059,663	4,643,702,114		773,558,519	2,184,188
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	439,759,415	18,580,080	59,546,155	325,307,760		36,325,420	
22.	Commissions and expense allowances on reinsurance assumed	1,758,657						1,758,657
23.	General insurance expenses	299,815,500	48,341,821	36,304,488	188,548,905		26,620,286	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,781,024	1,532,147	1,487,236	7,929,278		7,832,363	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,766,366,881)			(1,766,366,881)			
27.	Aggregate write-ins for deductions	1,705,188			1,705,188			
28.	Totals (Lines 20 to 27)	7,397,616,406	1,376,113,067	1,772,397,542	3,400,826,365		844,336,587	3,942,845
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	455,544,373	14,594,932	(323,946,302)	682,532,605		45,716,314	36,646,823
30.	Dividends to policyholders and refunds to members	2,173	2,173					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	455,542,200	14,592,759	(323,946,302)	682,532,605		45,716,314	36,646,823
32.	Federal income taxes incurred (excluding tax on capital gains)	(33,134,769)	2,634,086	(68,156,211)	37,863,171		9,551,026	(15,026,841)
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)	488,676,970	11,958,673	(255,790,091)	644,669,434		36,165,288	51,673,664
34.	Policies/certificates in force end of year	598,387	74,897	92,156	395,000		36,334	
	DETAILS OF WRITE-INS							
08.301.	Fee income	91,683,439	4,798,695	21,757,482	42,070,379			23,056,882
08.302.	Miscellaneous income	2,309,342	2,343,963	245,395	(424,789)		158,844	(14,071)
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)	93,992,780	7,142,658	22,002,877	41,645,590		158,844	23,042,811
2701.	Miscellaneous disbursements	1,705,461			1,705,461			
2702.	Contingency expense	(274)			(274)			
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,705,188			1,705,188			

(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	2,223,253,666					2,171,563,961	51,689,705
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	320,909,762					298,051,693	22,858,069
4.	Amortization of Interest Maintenance Reserve (IMR)	3,661,900					3,646,563	15,337
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(81,887,314)					(81,887,314)	
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	563,000					563,000	
	8.2 Charges and fees for deposit-type contracts	791,638					791,638	
	8.3 Aggregate write-ins for miscellaneous income	71,063,616					732,286	70,331,330
9.	Totals (Lines 1 to 8.3)	2,538,356,268					2,393,461,827	144,894,440
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	566,264,591					575,126,885	(8,862,294)
13.	Disability benefits and benefits under accident and health contracts	456,221					456,221	
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	9,094,717					9,094,717	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	530,204					530,204	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	259,837,752					259,837,752	
20.	Totals (Lines 10 to 19)	836,183,486					845,045,780	(8,862,294)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	323,873					314,559	9,315
22.	Commissions and expense allowances on reinsurance assumed	1,688,532						1,688,532
23.	General insurance expenses	30,438,290					23,115,010	7,323,281
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,372,672					1,250,850	121,822
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,564,131,193					1,564,131,193	
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	2,434,138,047					2,433,857,392	280,655
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	104,218,221					(40,395,564)	144,613,786
30.	Dividends to policyholders and refunds to members	(163,181)					(163,181)	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	104,381,402					(40,232,384)	144,613,786
32.	Federal income taxes incurred (excluding tax on capital gains)	48,790,943					(8,801,872)	57,592,815
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)	55,590,459					(31,430,512)	87,020,971
34.	Policies/certificates in force end of year	196,816					196,816	
	DETAILS OF WRITE-INS							
08.301.	Fee income	69,903,258					732,286	69,170,972
08.302.	Miscellaneous income	1,160,358						1,160,358
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)	71,063,616					732,286	70,331,330
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	1,332,792										1,332,792		
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	69,658										69,658		
4.	Amortization of Interest Maintenance Reserve (IMR)	717										717		
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	4,709										4,709		
9.	Totals (Lines 1 to 8.3)	1,407,875										1,407,875		
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	3,297,113										3,297,113		
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													
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	(974,400)										(974,400)		
20.	Totals (Lines 10 to 19)	2,322,712										2,322,712		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22.	Commissions and expense allowances on reinsurance assumed	203										203		
23.	General insurance expenses	87,521										87,521		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,905										5,905		
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)	2,416,342										2,416,342		
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(1,008,466)										(1,008,466)		
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)	(1,008,466)										(1,008,466)		
32.	Federal income taxes incurred (excluding tax on capital gains)	(382,046)										(382,046)		
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)	(626,421)										(626,421)		
34.	Policies/certificates in force end of year													
	DETAILS OF WRITE-INS													
08.301.	Miscellaneous income	4,709										4,709		
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)	4,709										4,709		
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 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 Fraternal)	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	33,386,476,457		11,142,453,062	67,432,804	9,269,535,628	3,472,218,203	5,756,872,005		3,561,946,796			116,017,959
2.	Tabular net premiums or considerations	5,432,300,815		301,567,835	47,661,775	2,221,874,893	90,245,880	436,207,124		631,321,856			1,703,421,453
3.	Present value of disability claims incurred	921,958					921,958						
4.	Tabular interest	1,732,933,252		453,185,796	3,060,531	812,345,138	114,642,868	226,838,314		122,860,606			
5.	Tabular less actual reserve released												
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	25,803,115	XXX		15,660,094			10,143,021			XXX		
7.	Other increases (net)	483,835,146		14,171,376	10,224,418	49,146,630	18,000,331	409,531,849		(27,316,778)			10,077,320
8.	Totals (Lines 1 to 7)	41,062,270,743		11,911,378,067	144,039,622	12,352,902,289	3,696,029,240	6,839,592,313		4,288,812,480			1,829,516,732
9.	Tabular cost	4,106,244,645		167,719,997	52,524,243	1,005,142,050	135,619,339	579,544,600		463,999,539			1,701,694,877
10.	Reserves released by death	910,388,726		558,958,893	493,738	35,104,278	92,849,550	138,947,222		83,620,878			414,167
11.	Reserves released by other terminations (net)	807,489,599		63,990,195	6,039,576	292,379,416	53,645,454	89,686,505		294,983,214			6,765,239
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,412,019		112,540	137,089	1,656	1,193,954			(33,220)			
13.	Net transfers to or (from) Separate Accounts	(185,525,721)								(185,525,721)			
14.	Total Deductions (Lines 9 to 13)	5,640,009,268		790,781,625	59,194,646	1,332,627,400	283,308,297	808,178,327		657,044,690			1,708,874,283
15.	Reserve December 31 of current year	35,422,261,475		11,120,596,442	84,844,976	11,020,274,889	3,412,720,943	6,031,413,986		3,631,767,790			120,642,449
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	25,423,829,603		4,459,261,458		9,678,528,606	3,180,102,540	5,266,980,806		2,838,956,193			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	23,591,990,144		4,026,164,471		9,378,483,325	2,466,454,302	4,881,931,853		2,838,956,193			

(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	13,733,339	13,733,339							
2.	Tabular net premiums or considerations									
3.	Present value of disability claims incurred									
4.	Tabular interest	579,000	579,000							
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(42,641)	(42,641)							
8.	Totals (Lines 1 to 7)	14,269,698	14,269,698							
9.	Tabular cost	283,362	283,362							
10.	Reserves released by death									
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)	283,362	283,362							
15.	Reserve December 31 of current year	13,986,336	13,986,336							
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	13,958,382	13,958,382							
17.	Amount Available for Policy Loans Based upon Line 16 CSV	5,294,889	5,294,889							

(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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	28,524,466,641	6,883,784,921	12,786,697,310	2,238,836,568		6,228,108,599	387,039,242
2.	Tabular net premiums or considerations	5,894,959,668	1,091,106,993	1,012,958,532	3,411,752,449		367,605,943	11,535,752
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,025,140,245	192,174,985	491,478,191	69,378,912		257,404,014	14,704,143
5.	Tabular less actual reserve released	165,370,932	26,533,456	177,348,854	(28,515,322)		7,986,881	(17,982,937)
6.	Increase in reserve on account of change in valuation basis	(340,629,161)			(238,524,319)			(102,104,843)
7.	Other increases (net)	6,455,847	75,586					6,380,261
8.	Totals (Lines 1 to 7)	35,275,764,171	8,193,675,941	14,468,482,886	5,452,928,289		6,861,105,437	299,571,618
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	6,636,083,518	555,712,121	860,926,623	5,219,444,774			
12.	Annuity, supplementary contract and disability payments involving life contingencies	495,845,972	14,085,425				466,677,079	15,083,469
13.	Net transfers to or (from) Separate Accounts	(1,766,366,881)			(1,766,366,881)			
14.	Total Deductions (Lines 9 to 13)	5,365,562,610	569,797,546	860,926,623	3,453,077,893		466,677,079	15,083,469
15.	Reserve December 31 of current year	29,910,201,562	7,623,878,395	13,607,556,264	1,999,850,395		6,394,428,358	284,488,150
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	22,268,536,020	7,446,079,721	12,858,796,453	1,963,659,846			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	483,819,500	27,386		483,792,114			

(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	5,744,170,644					5,744,170,644	
2.	Tabular net premiums or considerations	2,169,540,641					2,169,540,641	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	232,759,819					232,759,819	
5.	Tabular less actual reserve released	6,414,286					6,414,286	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	8,152,885,390					8,152,885,390	
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	584,764,466					584,764,466	
13.	Net transfers to or (from) Separate Accounts	1,564,131,193					1,564,131,193	
14.	Total Deductions (Lines 9 to 13)	2,148,895,659					2,148,895,659	
15.	Reserve December 31 of current year	6,003,989,731					6,003,989,731	
	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) 24,731,940	24,329,615
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,323,818,175	2,356,531,436
1.3	Bonds of affiliates	(a) 6,339,546	1,043,941
2.1	Preferred stocks (unaffiliated)	(b) 540,213	546,252
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	471,025	471,025
2.21	Common stocks of affiliates	44,366,284	44,366,284
3.	Mortgage loans	(c) 716,542,805	738,911,262
4.	Real estate	(d) 44,503,649	44,503,649
5	Contract loans	374,478,134	377,327,373
6	Cash, cash equivalents and short-term investments	(e) 24,921,205	13,928,731
7	Derivative instruments	(f) (412,186,884)	(478,073,267)
8.	Other invested assets	218,150,357	280,932,387
9.	Aggregate write-ins for investment income	5,557,035	5,222,971
10.	Total gross investment income	3,372,233,485	3,410,041,658
11.	Investment expenses		(g) 119,097,513
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 4,057,047
13.	Interest expense		(h) 96,637,496
14.	Depreciation on real estate and other invested assets		(i) 8,483,466
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		228,275,522
17.	Net investment income (Line 10 minus Line 16)		3,181,766,136
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income	2,811,598	2,477,534
0902.	Mortgage loan and real estate service fees	2,745,437	2,745,437
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	5,557,035	5,222,971
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 $ 69,828,214 accrual of discount less $ 53,454,020 amortization of premium and less $ 23,223,574 paid for accrued interest on purchases.

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

(c) Includes $ accrual of discount less $ 644,174 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 28,369,930 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 5,800,752 accrual of discount less $ 2,028,726 amortization of premium and less $ 87,892 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 210,579,862 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 $ 95,877,007 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 8,483,466 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	3,399,670		3,399,670		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	45,283,618	(90,153,935)	(44,870,317)	366,950	91,845,494
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(199,688)		(199,688)		
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)				(2,691)	
2.21	Common stocks of affiliates	3,957,315		3,957,315	(278,452,690)	
3.	Mortgage loans		(13,976,646)	(13,976,646)		11,662,815
4.	Real estate		(5,700,000)	(5,700,000)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(342,567)		(342,567)	(19,285)	
7.	Derivative instruments	(179,575,359)	242,356,300	62,780,940	202,621,578	(106,984,663)
8.	Other invested assets	(68,153)	(10,353,945)	(10,422,098)	(109,339,777)	5,915,638
9.	Aggregate write-ins for capital gains (losses)		(5,794,176)	(5,794,176)		13,034,221
10.	Total capital gains (losses)	(127,545,165)	116,377,597	(11,167,567)	(184,825,915)	15,473,504
	DETAILS OF WRITE-INS					
0901.	Other realized capital gain (loss)		47,271	47,271		
0902.	Foreign exchange unrealized capital gain (loss) on funding agreement liabilities					4,386,166
0903.	Other foreign exchange capital gain (loss)		(279,502)	(279,502)		
0998.	Summary of remaining write-ins for Line 9 from overflow page		(5,561,945)	(5,561,945)		8,648,055
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(5,794,176)	(5,794,176)		13,034,221

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	8,679,917		(12,893,128)				21,573,045					
2. Deferred and accrued	20,389,556		20,389,556									
3. Deferred , accrued and uncollected:												
3.1 Direct	20,464,263		20,464,263									
3.2 Reinsurance assumed	24,735,285		3,162,239				21,573,045					
3.3 Reinsurance ceded	16,130,075		16,130,075									
3.4 Net (Line 1 + Line 2)	29,069,473		7,496,427				21,573,045					
4. Advance	293,199		293,199									
5. Line 3.4 - Line 4	28,776,274		7,203,228				21,573,045					
6. Collected during year:												
6.1 Direct	6,105,630,319		933,675,995	5,171,954,325								
6.2 Reinsurance assumed	14,124,955		(63,197)				14,188,152					
6.3 Reinsurance ceded	80,810,788		83,052,796	(2,242,008)								
6.4 Net	6,038,944,486		850,560,001	5,174,196,333			14,188,152					
7. Line 5 + Line 6.4	6,067,720,760		857,763,230	5,174,196,333			35,761,198					
8. Prior year (uncollected + deferred and accrued - advance)	(20,024,452)		(26,212,363)				6,187,911					
9. First year premiums and considerations:												
9.1 Direct	6,108,827,862		936,873,537	5,171,954,325								
9.2 Reinsurance assumed	31,892,350		2,319,064				29,573,287					
9.3 Reinsurance ceded	52,975,000		55,217,009	(2,242,008)								
9.4 Net (Line 7 - Line 8)	6,087,745,212		883,975,593	5,174,196,333			29,573,287					
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	505,001,840		136,451,099	368,550,742								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	505,001,840		136,451,099	368,550,742								
RENEWAL												
11. Uncollected	177,133,192		149,981,800	10,206,595			16,944,797					
12. Deferred and accrued	90,037,456		43,006,595				47,030,861					
13. Deferred, accrued and uncollected:												
13.1 Direct	94,720,310		47,689,448				47,030,861					
13.2 Reinsurance assumed	278,285,292		251,133,901	10,206,595			16,944,797					
13.3 Reinsurance ceded	105,834,954		105,834,954									
13.4 Net (Line 11 + Line 12)	267,170,648		192,988,395	10,206,595			63,975,658					
14. Advance	2,806,448		2,806,448									
15. Line 13.4 - Line 14	264,364,200		190,181,947	10,206,595			63,975,658					
16. Collected during year:												
16.1 Direct	5,507,592,569		2,908,817,925	343,863,648			2,254,910,995					
16.2 Reinsurance assumed	854,518,826		818,341,732	19,541,989			15,302,313			1,332,792		
16.3 Reinsurance ceded	1,125,177,663		1,101,426,226	23,718,820		32,617						
16.4 Net	5,236,933,732		2,625,733,432	339,686,817		(32,617)	2,270,213,309			1,332,792		
17. Line 15 + Line 16.4	5,501,297,932		2,815,915,379	349,893,411		(32,617)	2,334,188,967			1,332,792		
18. Prior year (uncollected + deferred and accrued - advance)	334,203,548		181,493,235	12,201,726			140,508,587					
19. Renewal premiums and considerations:												
19.1 Direct	5,441,357,407		2,925,929,798	343,863,648			2,171,563,961					
19.2 Reinsurance assumed	870,487,855		829,491,788	17,546,858			22,116,418			1,332,792		
19.3 Reinsurance ceded	1,144,750,879		1,120,999,442	23,718,820		32,617						
19.4 Net (Line 17 - Line 18)	5,167,094,384		2,634,422,145	337,691,685		(32,617)	2,193,680,379			1,332,792		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	12,055,187,110		3,999,254,434	5,884,368,714			2,171,563,961					
20.2 Reinsurance assumed	902,380,206		831,810,852	17,546,858			51,689,705			1,332,792		
20.3 Reinsurance ceded	1,197,725,879		1,176,216,450	21,476,812		32,617						
20.4 Net (Lines 9.4 + 10.4 + 19.4)	11,759,841,436		3,654,848,836	5,880,438,759		(32,617)	2,223,253,666			1,332,792		

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	338,190		338,190									
22. All other	6,180,533		6,179,283	1,250								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	(3,484,857)		15,731,410	(19,216,268)								
23.2 Reinsurance assumed	110,320		25,558				84,763					
23.3 Net ceded less assumed	(3,595,178)		15,705,852	(19,216,268)			(84,763)					
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed	(502,686)			(66,670)			(436,016)					
24.3 Net ceded less assumed	502,686			66,670			436,016					
25. Renewal:												
25.1 Reinsurance ceded	67,920,485		67,901,007			19,478						
25.2 Reinsurance assumed	12,454,499		8,589,184	1,825,327			2,039,785			203		
25.3 Net ceded less assumed	55,465,986		59,311,822	(1,825,327)		19,478	(2,039,785)			(203)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	64,435,628		83,632,417	(19,216,268)		19,478						
26.2 Reinsurance assumed (Page 6, Line 22)	12,062,134		8,614,742	1,758,657			1,688,532			203		
26.3 Net ceded less assumed	52,373,494		75,017,675	(20,974,924)		19,478	(1,688,532)			(203)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	649,675,243		423,540,830	226,134,413								
28. Single	22,079,894		9,200,556	12,879,338								
29. Renewal	273,731,458		94,122,392	179,248,218		36,974	323,873					
30. Deposit-type contract funds	21,497,446			21,497,446								
31. Totals (to agree with Page 6, Line 21)	966,984,041		526,863,778	439,759,415		36,974	323,873					

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	25,328,673		571	10,071,167	3,042,547		38,442,958
2.	Salaries and wages	376,618,667		4,488	81,057,279	46,472,910		504,153,345
3.11	Contributions for benefit plans for employees	29,779,353		375	46,755,959	3,423,795		79,959,482
3.12	Contributions for benefit plans for agents	9,017						9,017
3.21	Payments to employees under non-funded benefit plans				52,194			52,194
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	1,069,264			1,587,785	955,851		3,612,900
3.32	Other agent welfare	231,152			4,813	4,967		240,933
4.1	Legal fees and expenses	6,902,952		2,263	1,872,946	5,132,575		13,910,736
4.2	Medical examination fees	22,094,407						22,094,407
4.3	Inspection report fees	748,434			78,791	3,929		831,154
4.4	Fees of public accountants and consulting actuaries	5,706,577		1,445	1,199,141	1,415,715		8,322,878
4.5	Expense of investigation and settlement of policy claims	243,100			4			243,104
5.1	Traveling expenses	5,485,987		132	1,462,735	493,210		7,442,064
5.2	Advertising	15,800,102		1	4,318,094	6,531		20,124,728
5.3	Postage, express, telegraph and telephone	10,644,769		10	4,062,331	154,489		14,861,600
5.4	Printing and stationery	3,474,234		6	842,609	42,469		4,359,318
5.5	Cost or depreciation of furniture and equipment	1,948,717		196	1,508,194	839,470		4,296,577
5.6	Rental of equipment	1,125,087			168,044			1,293,131
5.7	Cost or depreciation of EDP equipment and software	31,993,966		4,287	48,818,787	1,061,614		81,878,654
6.1	Books and periodicals	76,291			123,433	76,192		275,916
6.2	Bureau and association fees	1,119,319			1,817,825	75,084		3,012,227
6.3	Insurance, except on real estate	19,706			1,349,184	86,423		1,455,313
6.4	Miscellaneous losses	41,784			210			41,994
6.5	Collection and bank service charges	669,968		427	1,724,154	110,272		2,504,820
6.6	Sundry general expenses	(1,421,822)		333	2,828,294			1,406,805
6.7	Group service and administration fees	168,453		115	1,919,878			2,088,446
6.8	Reimbursements by uninsured plans	221,711						221,711
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)	555,134						555,134
7.3	Agency conferences other than local meetings	10,020,429			(31,036)	6,412		9,995,805
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				102	19,835,227		19,835,329
9.2	Investment expenses not included elsewhere	(202)		202		7,436,988		7,436,988
9.3	Aggregate write-ins for expenses	270,204,575		72,671	(89,397,471)	28,420,842		209,300,617
10.	General expenses incurred	820,879,805		87,521	124,195,445	119,097,513	(b)	(a) 1,064,260,284
11.	General expenses unpaid Dec. 31, prior year	109,365,371			121,844,914	41,595,887		272,806,172
12.	General expenses unpaid Dec. 31, current year	118,311,433			82,505,375	41,904,638		242,721,446
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)	811,933,743		87,521	163,534,985	118,788,762		1,094,345,010
	DETAILS OF WRITE-INS							
09.301.	Contributions	375,207			99,507	15,000		489,714
09.302.	Special Services	269,653,233		72,671	(89,498,710)	28,405,842		208,633,035
09.303.	Miscellaneous Interest	176,136			1,732			177,868
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)	270,204,575		72,671	(89,397,471)	28,420,842		209,300,617

(a) Includes management fees of $ to affiliates and $ 12,049,248 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				1,587,659		1,587,659
2.	State insurance department licenses and fees	4,206,965		360,335			4,567,300
3.	State taxes on premiums	70,704,569	5,718	(520,000)			70,190,288
4.	Other state taxes, including $ 829,712 for employee benefits	13,059,435	13	859,888	271,216		14,190,551
5.	U.S. Social Security taxes	20,687,010	205	6,897,591	2,197,679		29,782,486
6.	All other taxes	2,832,984	(31)	49,104	492		2,882,549
7.	Taxes, licenses and fees incurred	111,490,963	5,905	7,646,918	4,057,047		123,200,833
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	7,623,454		(270,747)	55,500		7,408,206
9.	Taxes, licenses and fees unpaid Dec. 31, current year	6,498,361		(333,576)	32,660		6,197,446
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	112,616,056	5,905	7,709,746	4,079,886		124,411,593

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	338,190	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	6,179,283	
4.	Applied to provide paid-up annuities	1,250	
5.	Total Lines 1 through 4	6,518,723	
6.	Paid in cash	958,651	
7.	Left on deposit	614,693	
8.	Aggregate write-ins for dividend or refund options	903,271	
9.	Total Lines 5 through 8	8,995,338	
10.	Amount due and unpaid	312,943	
11.	Provision for dividends or refunds payable in the following calendar year	8,957,829	
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	9,270,772	
16.	Total from prior year	10,036,104	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	8,230,006	
	DETAILS OF WRITE-INS		
0801.	Dividends applied to policyholder accumulation values	903,271	
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)	903,271	

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. 1941 CSO 2.25% NLP ANB 1958	21,600		21,600		
0100002. 1941 CSO 2.50% NLP ANB 48-63	14,925,579		14,925,579		
0100003. 1958 CET 2.50% NLP ANB 64-73	439,648		439,648		
0100004. 1958 CET 3.50%/20/2.50% NLP ANB 74-81	459,533		459,533		
0100005. 1958 CET 4.00% CRV ANB 81-88	55,337		55,337		
0100006. 1958 CET 4.50% CRV ANB 79-80	214,307		214,307		
0100007. 1958 CSO 2.50% NLP ANB 64-73	26,254,402		26,254,402		
0100008. 1958 CSO 3.00% NLP ANB 70-74	122,015		122,015		
0100009. 1958 CSO 3.50% NLP ANB 70-74	11,637,470		11,637,470		
0100010. 1958 CSO 3.50% YRT	2,024,444		2,024,444		
0100011. 1958 CSO 3.50%/20/2.50% NLP ANB 74-81	17,797,665		17,797,665		
0100012. 1958 CSO 4.00% CRV ALB 87-88	290,856,897		290,856,897		
0100013. 1958 CSO 4.00% CRV ANB 74-81	7,323,223		7,323,223		
0100014. 1958 CSO 4.00% NLP ALB 79-04	155,189		155,189		
0100015. 1958 CSO 4.00% NLP ANB 74-81	3,951,313		3,951,313		
0100016. 1958 CSO 4.00% YRT	378,294		378,294		
0100017. 1958 CSO 4.50% CRV ALB 86-91	48,776		48,776		
0100018. 1958 CSO 4.50% CRV ANB 81-88	28,851,480		28,851,480		
0100019. 1958 CSO 4.50% CRVM	137,613		137,613		
0100020. 1958 CSO 4.50% NLP ANB 81-88	2,775,487		2,775,487		
0100021. 1958 CSO 4.50% YRT	777,790		777,790		
0100022. 1958 CSO 5.50% CRVM	1,010		1,010		
0100023. 1958 CSO 5.50% NLP ANB 81-88	65,506,846		65,506,846		
0100024. 1958 CSO 5.50% YRT	16,004		16,004		
0100025. 1958 CSO 6.00% YRT	19,250		19,250		
0100026. 1980 CSO 2.00% CRV ANB 05-08	221,140,736		221,140,736		
0100027. 1980 CSO 2.00% NLP ANB 05-08	2,109		2,109		
0100028. 1980 CSO 2.50% CRV ANB 04-08	181,807,872		181,807,872		
0100029. 1980 CSO 2.50% NLP ANB 04-08	11,677		11,677		
0100030. 1980 CSO 3.00% CRV ANB 98-07	3,645,497,963		3,645,497,963		
0100031. 1980 CSO 3.00% NLP ANB 98-08	48,981,303		48,981,303		
0100032. 1980 CSO 3.50% YRT	61,163,124		61,163,124		
0100033. 1980 CSO 4.00% CRV ALB 78-88	39,233,994		39,233,994		
0100034. 1980 CSO 4.00% CRV ANB 83-08	12,322,737,920		12,322,737,920		
0100035. 1980 CSO 4.00% CRVM	125,736		125,736		
0100036. 1980 CSO 4.00% NLP ALB 87-91	5,817		5,817		
0100037. 1980 CSO 4.00% NLP ANB 83-08	1,969,468,525		1,955,482,189		13,986,336
0100038. 1980 CSO 4.00% YRT	5,359,664		5,359,664		
0100039. 1980 CSO 4.50% CRV ALB 86-88	7,085,573		7,085,573		
0100040. 1980 CSO 4.50% CRV ANB 95-05	167,800,288		167,800,288		
0100041. 1980 CSO 4.50% CRVM	12,214,386		12,214,386		
0100042. 1980 CSO 4.50% NLP ALB 86-02	1,030		1,030		
0100043. 1980 CSO 4.50% NLP ANB 83-05	13,782,847		13,782,847		
0100044. 1980 CSO 4.50% YRT	132,011,112		132,011,112		
0100045. 1980 CSO 5.00% CRV ANB 93-94	76,167,476		76,167,476		
0100046. 1980 CSO 5.00% CRVM	522,612		522,612		
0100047. 1980 CSO 5.00% NLP ANB 86-94	44,098,446		44,098,446		
0100048. 1980 CSO 5.00% YRT	17,194,277		17,194,277		
0100049. 1980 CSO 5.50% CRV ALB 88	268,021,521		268,021,521		
0100050. 1980 CSO 5.50% CRV ANB 86-92	320,807,547		320,807,547		
0100051. 1980 CSO 5.50% CRVM	3,332,170		3,332,170		
0100052. 1980 CSO 5.50% NLP ALB 88-07	31,010		31,010		
0100053. 1980 CSO 5.50% NLP ANB 86-92	607,832,838		607,832,838		
0100054. 1980 CSO 5.50% YRT	15,232,770		15,232,770		
0100055. 1980 CSO 6.00% CRVM	5,373,591		5,373,591		
0100056. 1980 CSO 6.00% YRT	3,080,761		3,080,761		
0100057. 2001 CSO 2.00% CRV ANB 07-15	6,010,787,730		6,010,787,730		
0100058. 2001 CSO 2.00% NLP ANB 07-15	14,423		14,423		
0100059. 2001 CSO 2.50% CRV ANB 08-15	932,178,103		932,178,103		
0100060. 2001 CSO 2.50% NLP ANB 08-15	8,543		8,543		
0100061. 2001 CSO 3.00% CRV ANB 07-15	2,943,420,891		2,943,420,891		
0100062. 2001 CSO 3.00% NLP ANB 06-15	69,712,069		69,712,069		
0100063. 2001 CSO 3.50% CRV ALB 13-19	806,502,361		806,502,361		
0100064. 2001 CSO 3.50% CRV ANB 13-19	4,545,496,654		4,545,496,654		
0100065. 2001 CSO 3.50% NLP ALB 13-19	8,986,963		8,986,963		
0100066. 2001 CSO 3.50% NLP ANB 13-19	4,393,140		4,393,140		
0100067. 2001 CSO 3.50% YRT	37,620,647		37,620,647		
0100068. 2001 CSO 3.65% CRV ALB 12	88,822,586		88,822,586		
0100069. 2001 CSO 4.00% CRV ANB 08-12	45,506,302		45,506,302		
0100070. 2001 CSO 4.00% YRT	106,723,100		106,723,100		
0100071. 2001 CSO 4.50% CRV ANB 04-06	91,508,755		91,508,755		
0100072. 2001 CSO 4.50% CRVM	1,807,828		1,807,828		
0100073. 2001 CSO 4.50% YRT	29,825,753		29,825,753		
0100074. 2001 CSO 5.00% YRT	1,949		1,949		
0100075. 2017 CSO 3.50% CRV ALB 17-19	18,315,576		18,315,576		
0100076. 2017 CSO 3.50% CRV ANB 18-19	714,317,285		714,317,285		
0100077. 2017 CSO 3.50% NLP ALB 17-19	217,428,187		217,428,187		
0100078. 2017 CSO 3.50% NLP ANB 2019	19,346		19,346		
0100079. 2017 CSO 3.50% VM-20NPR ALB 2020 NB	95,985,781		95,985,781		
0100080. 2017 CSO 3.50% VM-20NPR ANB 2020 NB	517,334,669		517,334,669		
0100081. 2017 CSO 3.50% YRT	2,773,556		2,773,556		
0100082. 2017 CSO 4.50% VM-20NPR ANB 19-20 NB	3,717,253		3,717,253		
0100083. AE 2.50% NLP ANB 45-47	256,896		256,896		
0100084. AE 2.75% NLP ANB 43-47	138,537		138,537		
0100085. AE 3.00% NLP ANB 08-17 38-45	740,881		740,881		
0100086. AE 3.50% NLP ANB 00-41	110,719		110,719		
0100087. MISCELLANEOUS REINSURANCE ASSUMED	72,817,212		72,817,212		
0100088. VARIABLE CRVM LESS CSV	49,545,184		49,545,184		
0100089. VM-20DET/STO 19-20 NB	26,619,252		26,619,252		
0199997. Totals (Gross)	38,108,315,996		38,094,329,660		13,986,336
0199998. Reinsurance ceded	3,482,432,391		3,482,432,391		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199999. Life Insurance: Totals (Net)	34,625,883,604		34,611,897,268		13,986,336
0200001. 1937 STD ANN 2.50% 61,71-81,83,91 (I)	18,366	XXX		XXX	18,366
0200002. 1937 STD ANN 2.75% 79,82 (I)	1,017	XXX		XXX	1,017
0200003. 1951 GP ANN 3.25% 72-78,81 (I)	102,816	XXX		XXX	102,816
0200004. 1951 GP ANN-MOD 2.75% 77-82 (I)	130,788	XXX		XXX	130,788
0200005. 1951 GP ANN-MOD 3.50% 67-81 (I)	430,115	XXX		XXX	430,115
0200006. 1951 GP ANN-MOD 4.00% 72-81 (I)	78,279	XXX		XXX	78,279
0200007. 1951 GP ANN-MOD 6.00% 71-76 (I)	4,287	XXX		XXX	4,287
0200008. 1971 IAM 3.50% (D)	770,147	XXX	770,147	XXX	
0200009. 1971 IAM 4.00% (D)	25,304,527	XXX	25,304,527	XXX	
0200010. 1971 IAM 6.00% 74-83 (I)	46,201	XXX	46,201	XXX	
0200011. 1971 IAM 6.25% (D)	42,259	XXX	42,259	XXX	
0200012. 1971 IAM 6.50% (D)	3,025,825	XXX	3,025,825	XXX	
0200013. 1971 IAM 7.50% 83-92 (I)	904,774	XXX	904,774	XXX	
0200014. 1971 GAM 11.00% CARVM 85 (I)	18,829	XXX		XXX	18,829
0200015. 1971 GAM 11.25% CARVM 84 (I)	73,345	XXX		XXX	73,345
0200016. 1971 GAM 7.50% CARVM 84-85 (I)	149,141	XXX		XXX	149,141
0200017. 1971 GAM 9.75% CARVM 84 (I)	97,779	XXX		XXX	97,779
0200018. 1971 GP ANN 7.50% 84 (I)	80,021,252	XXX		XXX	80,021,252
0200019. 1971 GP ANN 7.75% 83 (I)	4,371,628	XXX		XXX	4,371,628
0200020. 1971 GP ANN 9.75% 83-84 (I)	16,699,492	XXX		XXX	16,699,492
0200021. 1971 GP ANN 10.75% 83-84 (I)	2,424,627	XXX		XXX	2,424,627
0200022. 1971 GP ANN 11.25% 83-84 (I)	1,378,279	XXX		XXX	1,378,279
0200023. 1971 GP ANN-MOD 10.00% 85 (I)	9,258	XXX		XXX	9,258
0200024. 1971 GP ANN-MOD 11.00% 83 (I)	482,899	XXX		XXX	482,899
0200025. 1971 GP ANN-MOD 2.00% 85 (I)	1,784	XXX		XXX	1,784
0200026. 1971 GP ANN-MOD 4.00% 71-83 (I)	778,579	XXX		XXX	778,579
0200027. 1971 GP ANN-MOD 5.00% 75-85 (I)	251,953	XXX		XXX	251,953
0200028. 1971 GP ANN-MOD 6.00% 74-92 (I)	2,243,062	XXX		XXX	2,243,062
0200029. 1971 GP ANN-MOD 6.75% 93 (I)	21,528	XXX		XXX	21,528
0200030. 1971 GP ANN-MOD 7.00% 80-86 (I)	498,851	XXX		XXX	498,851
0200031. 1971 GP ANN-MOD 7.50% 79-93 (I)	5,745,140	XXX		XXX	5,745,140
0200032. 1971 GP ANN-MOD 8.00% 83-90 (I)	634,054	XXX		XXX	634,054
0200033. 1971 GP ANN-MOD 8.50% 83-87 (I)	59,426	XXX		XXX	59,426
0200034. 1971 IAM 11.00% CARVM 85 (I)	121,571	XXX	121,571	XXX	
0200035. 1971 IAM 11.25% CARVM 84 (I)	1,012,492	XXX	1,012,492	XXX	
0200036. 1971 IAM 7.50% CARVM 84-85 (I)	354,043	XXX	354,043	XXX	
0200037. 1971 IAM 9.50% CARVM 85 (I)	21,903	XXX	21,903	XXX	
0200038. 1983 GP ANN 6.00% 87,90 (I)	91,128,082	XXX		XXX	91,128,082
0200039. 1983 GP ANN 6.25% 88-89 (I)	185,337,692	XXX		XXX	185,337,692
0200040. 1983 GP ANN 6.50% 86,94 (I)	80,248,646	XXX		XXX	80,248,646
0200041. 1983 GP ANN 6.75% 96-97 (I)	7,948,795	XXX		XXX	7,948,795
0200042. 1983 GP ANN 7.00% 93 (I)	5,356,533	XXX		XXX	5,356,533
0200043. 1983 GP ANN 7.25% 87,90,95 (I)	36,797,939	XXX		XXX	36,797,939
0200044. 1983 GP ANN 7.50% 85,88,89 (I)	149,751,929	XXX		XXX	149,751,929
0200045. 1983 GP ANN 7.75% 87,88,92 (I)	48,399,012	XXX		XXX	48,399,012
0200046. 1983 GP ANN 8.00% 86,87,90 (I)	37,555,592	XXX		XXX	37,555,592
0200047. 1983 GP ANN 8.25% 89-91 (I)	36,054,609	XXX		XXX	36,054,609
0200048. 1983 GP ANN 8.50% 88 (I)	4,822,158	XXX		XXX	4,822,158
0200049. 1983 GP ANN 8.75% 86,88,89 (I)	13,132,392	XXX		XXX	13,132,392
0200050. 1983 GP ANN 9.25% 86 (I)	4,440,312	XXX		XXX	4,440,312
0200051. 1983 GP ANN 9.50% 85 (I)	28,934,082	XXX		XXX	28,934,082
0200052. 1983 GP ANN 10.50% 85 (I)	6,879,041	XXX		XXX	6,879,041
0200053. 1983 GP ANN 11.00% 85 (I)	4,767,540	XXX		XXX	4,767,540
0200054. 1983 GP ANN-MOD 3.92% 96 (I)	63,570	XXX		XXX	63,570
0200055. 1983 GP ANN-MOD 4.00% 98-00 (I)	19,907	XXX		XXX	19,907
0200056. 1983 GP ANN-MOD 4.41% 97 (I)	122,093	XXX		XXX	122,093
0200057. 1983 GP ANN-MOD 4.50% 94-97 (I)	206,712	XXX		XXX	206,712
0200058. 1983 GP ANN-MOD 5.00% 91-00 (I)	699,852	XXX		XXX	699,852
0200059. 1983 GP ANN-MOD 5.25% 98-99 (I)	8,004	XXX		XXX	8,004
0200060. 1983 GP ANN-MOD 5.50% 89-99 (I)	1,666,365	XXX		XXX	1,666,365
0200061. 1983 GP ANN-MOD 5.75% 93-00 (I)	65,213	XXX		XXX	65,213
0200062. 1983 GP ANN-MOD 6.00% 87-99 (I)	4,051,144	XXX		XXX	4,051,144
0200063. 1983 GP ANN-MOD 6.25% 94-99 (I)	2,208,201	XXX		XXX	2,208,201
0200064. 1983 GP ANN-MOD 6.50% 91-97 (I)	1,542,696	XXX		XXX	1,542,696
0200065. 1983 GP ANN-MOD 6.75% 90-98 (I)	620,693	XXX		XXX	620,693
0200066. 1983 GP ANN-MOD 7.00% 85-96 (I)	822,458	XXX		XXX	822,458
0200067. 1983 GP ANN-MOD 7.25% 89-96 (I)	824,291	XXX		XXX	824,291
0200068. 1983 GP ANN-MOD 7.50% 83-96 (I)	7,688,077	XXX		XXX	7,688,077
0200069. 1983 GP ANN-MOD 8.00% 84-92 (I)	3,079,068	XXX		XXX	3,079,068
0200070. 1983 GP ANN-MOD 8.50% 83-89 (I)	3,311,452	XXX		XXX	3,311,452
0200071. 1983 GP ANN-MOD 9.00% 85-88 (I)	1,295,318	XXX		XXX	1,295,318
0200072. 1983 GP ANN-MOD 9.50% 84-86 (I)	200,235	XXX		XXX	200,235
0200073. 1983 GP ANN-MOD 10.00% 83-86 (I)	19,967	XXX		XXX	19,967
0200074. 1983 GP ANN-MOD 10.50% 83-85 (I)	160,071	XXX		XXX	160,071
0200075. 1983 GP ANN-MOD 11.00% 85 (I)	57,199	XXX		XXX	57,199
0200076. 1983 TABLE A 4.00% (D)	9,789,429	XXX	9,789,429	XXX	
0200077. 1983 TABLE A 6.00% 93-99 (I)	1,232,174	XXX	1,232,174	XXX	
0200078. 1983 TABLE A 3.75% CARVM 12-13 (I)	620,034,691	XXX	620,034,691	XXX	
0200079. 1983 TABLE A 4.75% CARVM 99 (I)	239,193	XXX	239,193	XXX	
0200080. 1983 TABLE A 5.50% CARVM 96 (D)	193,955	XXX	193,955	XXX	
0200081. 1983 TABLE A 5.50% CARVM 99 (I)	1,591,323,993	XXX	1,591,323,993	XXX	
0200082. 1983 TABLE A 6.00% CARVM 95 (D)	13,402	XXX	13,402	XXX	
0200083. 1983 TABLE A 6.50% CARVM 87 90 94 (I,D)	20,765,887	XXX	20,765,887	XXX	
0200084. 1983 TABLE A 6.75% CARVM 91 96-97 (I,D)	556,102	XXX	556,102	XXX	
0200085. 1983 TABLE A 7.00% CARVM 88-89 93 (I,D)	69,667,025	XXX	69,667,025	XXX	
0200086. 1983 TABLE A 7.25% CARVM 86 95 (I,D)	952,267	XXX	952,267	XXX	
0200087. 1983 TABLE A 7.75% CARVM 92 (I)	78,916	XXX	78,916	XXX	
0200088. 1983 TABLE A 8.00% CARVM 87 (I)	19,962	XXX	19,962	XXX	
0200089. 1983 TABLE A 8.25% CARVM 90-91 (I)	162,597	XXX	162,597	XXX	
0200090. 1983 TABLE A 8.50% CARVM 84-85 (D)	18,193,660	XXX	18,193,660	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
0200091.	1983 TABLE A 8.75% CARVM 89 (I)	21,114	XXX	21,114	XXX	
0200092.	1983 TABLE A 9.25% CARVM 86 (I)	27,227	XXX	27,227	XXX	
0200093.	1994 GAR 2.00% 01,04-10,13 (I)	7,530,034	XXX		XXX	7,530,034
0200094.	1994 GAR 2.50% 04-05 (I)	164,322	XXX		XXX	164,322
0200095.	1994 GAR 2.75% 05 (I)	239,552	XXX		XXX	239,552
0200096.	1994 GAR 3.00% 03-04 (I)	4,663	XXX		XXX	4,663
0200097.	1994 GAR 3.25% 17 (I)	612,504,776	XXX		XXX	612,504,776
0200098.	1994 GAR 3.50% 03,04,15-16 (I)	684,054,399	XXX		XXX	684,054,399
0200099.	1994 GAR 3.75% 04,13 (I)	110,490,321	XXX		XXX	110,490,321
0200100.	1994 GAR 4.00% 00-02,04,14,15 (I)	119,170,607	XXX		XXX	119,170,607
0200101.	1994 GAR 4.25% 04,12 (I)	63,491,108	XXX		XXX	63,491,108
0200102.	1994 GAR 4.50% 03 (I)	3,776,527	XXX		XXX	3,776,527
0200103.	1994 GAR 4.75% 03,11 (I)	13,479,648	XXX		XXX	13,479,648
0200104.	1994 GAR 5.00% 01-03,11 (I)	18,515,005	XXX		XXX	18,515,005
0200105.	1994 GAR 5.25% 00,02,05,06,10 (I)	71,273,277	XXX		XXX	71,273,277
0200106.	1994 GAR 5.50% 00-04,07,08 (I)	71,408,863	XXX		XXX	71,408,863
0200107.	1994 GAR 5.75% 00,02 (I)	339,233	XXX		XXX	339,233
0200108.	1994 GAR 6.00% 00-03,09 (I)	49,285,032	XXX		XXX	49,285,032
0200109.	1994 GAR 6.25% 98-01 (I)	19,667,374	XXX		XXX	19,667,374
0200110.	1994 GAR 6.50% 00,02 (I)	28,980,152	XXX		XXX	28,980,152
0200111.	1994 GAR 6.75% 00-01 (I)	18,100,152	XXX		XXX	18,100,152
0200112.	1994 GAR 7.00% 00 (I)	2,077,066	XXX		XXX	2,077,066
0200113.	1994 GAR, VM-22 JUMBO 3.02% 19 (I,D)	2,763,240	XXX		XXX	2,763,240
0200114.	1994 GAR, VM-22 JUMBO 3.31% 19 (I,D)	25,819,197	XXX		XXX	25,819,197
0200115.	1994 GAR, VM-22 JUMBO 3.57% 19 (I,D)	136,420,893	XXX		XXX	136,420,893
0200116.	1994 GAR, VM-22 JUMBO 3.86% 19 (I,D)	189,546,091	XXX		XXX	189,546,091
0200117.	1994 GAR, VM-22 NON-JUMBO 1.00% 20 (I,D)	22,725,224	XXX		XXX	22,725,224
0200118.	1994 GAR, VM-22 NON-JUMBO 1.50% 20 (I,D)	73,814,762	XXX		XXX	73,814,762
0200119.	1994 GAR, VM-22 NON-JUMBO 1.75% 20 (I,D)	95,974,475	XXX		XXX	95,974,475
0200120.	1994 GAR, VM-22 NON-JUMBO 2.00% 20 (I,D)	11,634,481	XXX		XXX	11,634,481
0200121.	1994 GAR, VM-22 NON-JUMBO 2.25% 18-20 (I,D)	94,991,832	XXX		XXX	94,991,832
0200122.	1994 GAR, VM-22 NON-JUMBO 2.50% 19-20 (I,D)	174,522,107	XXX		XXX	174,522,107
0200123.	1994 GAR, VM-22 NON-JUMBO 2.75% 18-20 (I,D)	445,600,459	XXX		XXX	445,600,459
0200124.	1994 GAR, VM-22 NON-JUMBO 3.00% 18-20 (I,D)	605,252,268	XXX		XXX	605,252,268
0200125.	1994 GAR, VM-22 NON-JUMBO 3.25% 18-19 (I,D)	24,472,586	XXX		XXX	24,472,586
0200126.	1994 GAR, VM-22 NON-JUMBO 3.50% 18-19 (I,D)	107,182,812	XXX		XXX	107,182,812
0200127.	1994 GAR, VM-22 NON-JUMBO 3.75% 18-19 (I,D)	415,029,288	XXX		XXX	415,029,288
0200128.	1994 GAR, VM-22 NON-JUMBO 4.00% 18-19 (I,D)	713,215,192	XXX		XXX	713,215,192
0200129.	1994 GAR, VM-22 NON-JUMBO 4.25% 18-19 (I,D)	83,338,738	XXX		XXX	83,338,738
0200130.	2012 IAR 2.25% (I) NB	946,563	XXX	946,563	XXX	
0200131.	2012 IAR 2.75% CARVM 15 (I)	1,257,956	XXX	1,257,956	XXX	
0200132.	2012 IAR 3.00% CARVM 15, 17 (I)	15,442,320	XXX	15,442,320	XXX	
0200133.	2012 IAR 3.25% CARVM 15-17 (I)	129,239,183	XXX	129,239,183	XXX	
0200134.	2012 IAR 3.25% CARVM 20 (D)	2,061,325,953	XXX	2,061,325,953	XXX	
0200135.	2012 IAR 3.50% (D)	129,025	XXX	129,025	XXX	
0200136.	2012 IAR 3.50% CARVM 14-16 (I)	359,437,807	XXX	359,437,807	XXX	
0200137.	2012 IAR 3.50% CARVM 17-18 (D)	1,553,693,113	XXX	1,553,693,113	XXX	
0200138.	2012 IAR 3.75% (D) NB	478,859	XXX	478,859	XXX	
0200139.	2012 IAR 3.75% (I)	125,107	XXX	125,107	XXX	
0200140.	2012 IAR 3.75% CARVM 13-14 (I)	250,339,696	XXX	250,339,696	XXX	
0200141.	2012 IAR 3.75% CARVM 15-19 (D)	11,080,091,984	XXX	11,080,091,984	XXX	
0200142.	2012 IAR 4.00% (I)	85,027,893	XXX	85,027,893	XXX	
0200143.	2012 IAR 4.00% CARVM 14 (I)	236,679,536	XXX	236,679,536	XXX	
0200144.	2012 IAR 4.00% CARVM 16 (D)	1,234,254,583	XXX	1,234,254,583	XXX	
0200145.	2012 IAR VM-22 Non-Jumbo 1.00% CARVM 20 (I)	270,210	XXX	270,210	XXX	
0200146.	2012 IAR VM-22 Non-Jumbo 1.50% CARVM 20 (I)	1,165,337	XXX	1,165,337	XXX	
0200147.	2012 IAR VM-22 Non-Jumbo 1.75% CARVM 20 (I)	3,937,273	XXX	3,937,273	XXX	
0200148.	2012 IAR VM-22 Non-Jumbo 2.00% CARVM 20 (I)	1,880,801	XXX	1,880,801	XXX	
0200149.	2012 IAR VM-22 Non-Jumbo 2.25% CARVM 18-20 (I)	19,228,979	XXX	19,228,979	XXX	
0200150.	2012 IAR VM-22 Non-Jumbo 2.50% CARVM 19-20 (I)	5,643,663	XXX	5,643,663	XXX	
0200151.	2012 IAR VM-22 Non-Jumbo 2.75% CARVM 18-20 (I)	21,125,965	XXX	21,125,965	XXX	
0200152.	2012 IAR VM-22 Non-Jumbo 3.00% CARVM 18-20 (I)	41,392,732	XXX	41,392,732	XXX	
0200153.	2012 IAR VM-22 Non-Jumbo 3.25% CARVM 18-20 (I)	18,974,031	XXX	18,974,031	XXX	
0200154.	2012 IAR VM-22 Non-Jumbo 3.50% CARVM 18-20 (I)	43,368,941	XXX	43,368,941	XXX	
0200155.	2012 IAR VM-22 Non-Jumbo 3.75% CARVM 18-20 (I)	22,096,224	XXX	22,096,224	XXX	
0200156.	2012 IAR VM-22 Non-Jumbo 4.00% CARVM 18-20 (I)	31,160,857	XXX	31,160,857	XXX	
0200157.	2012 IAR VM-22 Non-Jumbo 4.25% CARVM 19 (I)	9,790,063	XXX	9,790,063	XXX	
0200158.	A-1949 MOD 3.50% 18-74 (I)	314	XXX	314	XXX	
0200159.	A-1949 MOD 5.00% 72-73 (I)	22,334	XXX	22,334	XXX	
0200160.	ANNUITY 2000 3.75% (D)	332,066	XXX	332,066	XXX	
0200161.	ANNUITY 2000 3.75% CARVM 12-13 (I,D)	1,475,119,110	XXX	1,475,119,110	XXX	
0200162.	ANNUITY 2000 4% (I)	39,123,948	XXX	39,123,948	XXX	
0200163.	ANNUITY 2000 4.00% (D)	85,126,994	XXX	85,126,994	XXX	
0200164.	ANNUITY 2000 4.00% (I)	78,336	XXX	78,336	XXX	
0200165.	ANNUITY 2000 4.00% CARVM 12 14 (D)	1,489,073,375	XXX	1,489,073,375	XXX	
0200166.	ANNUITY 2000 4.25% (I)	45,223,569	XXX	45,223,569	XXX	
0200167.	ANNUITY 2000 4.25% CARVM 11-12 (I,D)	33,648,330	XXX	33,648,330	XXX	
0200168.	ANNUITY 2000 4.5% (I)	41,463,416	XXX	41,463,416	XXX	
0200169.	ANNUITY 2000 4.50% CARVM 10-11 (D)	402,887,573	XXX	402,887,573	XXX	
0200170.	ANNUITY 2000 4.75% CARVM 05-06 08 10 (D)	97,136,507	XXX	97,136,507	XXX	
0200171.	ANNUITY 2000 5% (I)	20,578,125	XXX	20,578,125	XXX	
0200172.	ANNUITY 2000 5.00% (I)	43,559	XXX	43,559	XXX	
0200173.	ANNUITY 2000 5.00% CARVM 04 07-09 11 (I,D)	1,561,152,774	XXX	1,561,152,774	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
0200174. ANNUITY 2000 5.25% (I)	19,833,376	XXX	19,833,376	XXX	
0200175. ANNUITY 2000 5.25% CARVM 05-06 10 (I)	19,345,693	XXX	19,345,693	XXX	
0200176. ANNUITY 2000 5.5% (I)	21,589,714	XXX	21,589,714	XXX	
0200177. ANNUITY 2000 5.50% (I)	1,217,790	XXX	1,217,790	XXX	
0200178. ANNUITY 2000 5.50% CARVM 99 03-04 07-09 (I,D)	488,038,686	XXX	488,038,686	XXX	
0200179. ANNUITY 2000 6% (I)	12,492,107	XXX	12,492,107	XXX	
0200180. ANNUITY 2000 6.00% CARVM 99 01-03 09 (I,D)	39,556,176	XXX	39,556,176	XXX	
0200181. ANNUITY 2000 6.25% (I)	679,071	XXX	679,071	XXX	
0200182. ANNUITY 2000 6.25% CARVM 98-00 (I,D)	797,732	XXX	797,732	XXX	
0200183. ANNUITY 2000 6.50% CARVM 02 (I)	612,669	XXX	612,669	XXX	
0200184. ANNUITY 2000 6.75% CARVM 01 (I)	204,977	XXX	204,977	XXX	
0200185. ANNUITY 2000 7.00% CARVM 00 (I)	72,002	XXX	72,002	XXX	
0200186. ANNUITY 2000, PL ERM MI 3.25% CARVM 17 (I)	428,791,058	XXX	428,791,058	XXX	
0200187. ANNUITY 2000, PL ERM MI 3.50% CARVM 15-16 (I)	542,554,364	XXX	542,554,364	XXX	
0200188. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (I)	266,588,327	XXX	266,588,327	XXX	
0200189. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 1.50% CARVM 20 (I)	21,916	XXX	21,916	XXX	
0200190. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 1.75% CARVM 20 (I)	3,721,504	XXX	3,721,504	XXX	
0200191. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 2.00% CARVM 20 (I)	444,757	XXX	444,757	XXX	
0200192. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 2.25% CARVM 18-20 (I)	63,551,637	XXX	63,551,637	XXX	
0200193. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 2.50% CARVM 19-20 (I)	14,028,649	XXX	14,028,649	XXX	
0200194. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 2.75% CARVM 18-20 (I)	42,256,152	XXX	42,256,152	XXX	
0200195. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 3.00% CARVM 18-20 (I)	349,770,097	XXX	349,770,097	XXX	
0200196. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 3.25% CARVM 18-19 (I)	134,126,706	XXX	134,126,706	XXX	
0200197. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 3.50% CARVM 18-19 (I)	179,162,183	XXX	179,162,183	XXX	
0200198. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 3.75% CARVM 18-19 (I)	18,220,566	XXX	18,220,566	XXX	
0200199. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 4.00% CARVM 18-19 (I)	282,783,898	XXX	282,783,898	XXX	
0200200. ANNUITY 2000, PL ERM MI, VM-22 NON-JUMBO 4.25% CARVM 19 (I)	92,413,736	XXX	92,413,736	XXX	
0200201. EXCESS OF VARIABLE ANNUITY RESERVES OVER CASH SURRENDER VALUE	58,797,482	XXX	58,797,482	XXX	
0200202. RP2000 PL ERM MI 2.00% CARVM 15 (I)	120,465	XXX		XXX	120,465
0200203. VA CASH SURRENDER VALUE	1,963,659,846	XXX	1,963,659,846	XXX	
0299997. Totals (Gross)	35,933,712,918	XXX	29,929,723,187	XXX	6,003,989,731
0299998. Reinsurance ceded	22,606,933	XXX	22,606,933	XXX	
0299999. Annuities: Totals (Net)	35,911,105,985	XXX	29,907,116,254	XXX	6,003,989,731
0300001. 1971 IAM 3.50% 74-79	1,474		1,474		
0300002. 1971 IAM 6.00% 74-83	22,883		22,883		
0300003. 1971 IAM 7.50% 83-92	120,699		120,699		
0300004. 1983 IAM 6.00% 93-99	205,686		205,686		
0300005. 2012 IAR 2.25% NB	849,930		849,930		
0300006. 2012 IAR 3.75%	206,934		206,934		
0300007. 2012 IAR 4.00%	784,840		784,840		
0300008. 2012 IAR 4.50%	58,275		58,275		
0300009. A-1949 MOD 3.50% 18-74	40,576		40,576		
0300010. ANNUITY 2000 4.00%	481,929		481,929		
0300011. ANNUITY 2000 4.25%	112,077		112,077		
0300012. ANNUITY 2000 5.25%	72,263		72,263		
0300013. ANNUITY 2000 5.50%	67,212		67,212		
0300014. ANNUITY 2000 6.25%	60,530		60,530		
0399997. Totals (Gross)	3,085,308		3,085,308		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	3,085,308		3,085,308		
0400001. 1959 ADB 2.50% 64-74	977		977		
0400002. 1959 ADB 3.50% 74-81	4,432		4,432		
0400003. 1959 ADB 4.00% 83-20 NB	6,741		6,741		
0400004. 1959 ADB 4.50% 81-88	19,382		19,382		
0499997. Totals (Gross)	31,532		31,532		
0499998. Reinsurance ceded	17,182		17,182		
0499999. Accidental Death Benefits: Totals (Net)	14,350		14,350		
0500001. 1952 INTERCO DISA 2.50% 36-47	7		7		
0500002. 1952 INTERCO DISA 3.50% 57-74	20,373		20,373		
0500003. 1952 INTERCO DISA 4.00% 74-20 NB	57,823		57,823		
0500004. 1952 INTERCO DISA 4.50% 83-04	209,099		209,099		
0500005. 1980 CSO W/1952 DIS 3.50% 03-08	127,483		127,483		
0500006. 1994 GAM 3.5% 13-20 NB	466,830,794		466,830,794		
0500007. 1994 GAM 4.0% 12	42,323,307		42,323,307		
0500008. 2001 CSO W/1952 DIS 3.50% 08-20 NB	1,056,914		1,056,914		
0599997. Totals (Gross)	510,625,800		510,625,800		
0599998. Reinsurance ceded	1,127,397		1,127,397		
0599999. Disability-Active Lives: Totals (Net)	509,498,403		509,498,403		
0600001. 1952 INTERCO DISA 2.50% 57-74	29,001		29,001		
0600002. 1952 INTERCO DISA 3.50% 74-02	10,582,435		10,582,435		
0600003. 1994 GAM W/1952 INTERCO DIS 3.5%	2,400,436		2,400,436		
0600004. JT COMM 2.50% 36-56	466		466		
0699997. Totals (Gross)	13,012,338		13,012,338		
0699998. Reinsurance ceded	2,513,743		2,513,743		
0699999. Disability-Disabled Lives: Totals (Net)	10,498,595		10,498,595		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700001. ADDITIONAL ACTUARIAL RESERVES - AGXXXVIII	180,000,000		180,000,000		
0700002. ADDITIONAL RESERVES - SPECIAL CLASSES	987,543		987,543		
0700003. MINIMUM RESERVE ADJUSTMENT	212,619,298		212,619,298		
0799997. Totals (Gross)	393,606,841		393,606,841		
0799998. Reinsurance ceded	103,253,984		103,253,984		
0799999. Miscellaneous Reserves: Totals (Net)	290,352,857		290,352,857		
9999999. Totals (Net) - Page 3, Line 1	71,350,439,103		65,332,463,036		6,017,976,067

(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 $ 438,304,505 ; 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.
THE CONTRACT LOAN INTEREST RATE ON VARIOUS VARIABLE UNIVERSAL LIFE AND UNIVERSAL LIFE INSURANCE CONTRACTS IS LESS THAN 5%. HOWEVER, THE INTEREST RATE CREDITED ON THE LOANED ACCUMULATION VALUE ON SUCH CONTRACTS IS NO GREATER THAN THE CONTRACT LOAN INTEREST RATE.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,856,946,585
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 3,392,018,734
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 [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 35,741,912,584
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
MARKET VALUE
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:
PAGE 3, LINE 1

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: ..... $ 24,562,673,162
9.2 State the amount of reserves established for this business: ..... $ 3,173,274,759
9.3 Identify where the reserves are reported in the blank:
PAGE 3, LINE 1

ATTACHMENT TO EXHIBIT 5 INTERROGATORIES:
ITEM NO. 6: THE COMPANY UTILIZES THE METHODOLOGY IN ACTUARIAL GUIDELINE IX-A FOR DETERMINING SUBSTANDARD RESERVES.

ITEM NO. 9: THE AMOUNTS SHOWN IN LINES 9.1 AND 9.2 ABOVE INCLUDE BOTH VARIABLE AND FIXED CONTRACTS. THE AMOUNT IN LINE 9.1 SHOWS THE ACCOUNT VALUE FOR BOTH VARIABLE AND FIXED CONTRACTS. THE PORTION OF THE AMOUNT IN LINE 9.2 FOR VARIABLE CONTRACTS IS SHOWN AS EXCESS OVER CASH SURRENDER VALUE. THE PORTION OF THE AMOUNT IN LINE 9.2 FOR FIXED CONTRACTS IS SHOWN AS THE RESERVE FOR THE ENTIRE CONTRACT.

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Annuity Business Retroceded by Pacific Life Re Limited	Age Calculation based on Last Birthday	Age Calculation based on Nearest Birthday	(102,104,843)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(102,104,843)
Variable Annuity VM-21 Reserve Methodology Change	VM-21/AG43 effective prior to 2020	VM-21/AG43 effective 1/1/2020	(191,263,616)
Variable Annuity Actuarial Reserve Release	Variable Annuity Actuarial Reserve	VM-21/AG43 effective 1/1/2020	(47,260,703)
0299999. Subtotal	XXX	XXX	(238,524,319)
9999999 - Total (Column 4, only)			(340,629,161)

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													
2.	Additional contract reserves (b)													
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits	16,880,925										16,880,925		
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	16,880,925										16,880,925		
8.	Reinsurance ceded													
9.	Totals (Net)	16,880,925										16,880,925		
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims													
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)													
15.	Reinsurance ceded													
16.	Totals (Net)													
17.	TOTAL (Net)	16,880,925										16,880,925		
18.	TABULAR FUND INTEREST													
	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	4,118,556,222		3,821,202,971	5,587,023	26,847,661	264,918,567
2. Deposits received during the year	3,717,678,102		704,098,197	6,432,277	614,692	3,006,532,936
3. Investment earnings credited to the account	144,588,212		135,697,434	16,327	609,653	8,264,798
4. Other net change in reserves	(2,071,879)		2,065,477			(4,137,356)
5. Fees and other charges assessed	25,928,996		25,928,996			
6. Surrender charges						
7. Net surrender or withdrawal payments	1,671,998,859		482,146,958	1,162,192	1,874,572	1,186,815,137
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)	6,280,822,802		4,154,988,125	10,873,435	26,197,434	2,088,763,808
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	6,280,822,802		4,154,988,125	10,873,435	26,197,434	2,088,763,808

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											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	495,020,564		478,420,977	8,309,142				8,290,445			
	2.22 Reinsurance assumed	548,022,565		548,177,396	2,691,644				(2,846,474)			
	2.23 Reinsurance ceded	208,785,134		208,785,134								
	2.24 Net	834,257,995		(b) 817,813,239	(b) 11,000,785		(b)	(b)	5,443,971	(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	39,136,329		39,130,193				6,136				
	3.2 Reinsurance assumed	186,364,922		186,364,922								
	3.3 Reinsurance ceded	13,083,022		13,081,052				1,970				
	3.4 Net	212,418,228		(b) 212,414,063	(b)		(b)	(b) 4,166		(b)	(b)	(b)
4. TOTALS	4.1 Direct	534,156,893		517,551,170	8,309,142			6,136	8,290,445			
	4.2 Reinsurance assumed	734,387,487		734,542,318	2,691,644				(2,846,474)			
	4.3 Reinsurance ceded	221,868,156		221,866,186				1,970				
	4.4 Net	1,046,676,224	(a)	(a) 1,030,227,301	11,000,785			(a) 4,166	5,443,971			

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	3,060,310,786		2,002,144,285	483,251,667	1,323,090		189,129	573,402,615			
1.2 Reinsurance assumed	909,770,671		902,612,689	11,202,856				(7,341,987)			3,297,113
1.3 Reinsurance ceded	1,087,248,022		1,087,153,458				94,565				
1.4 Net	(d) 2,882,833,434		1,817,603,517	494,454,523	1,323,090		94,565	566,060,628			3,297,113
2. Liability December 31, current year from Part 1:											
2.1 Direct	534,156,893		517,551,170	8,309,142			6,136	8,290,445			
2.2 Reinsurance assumed	734,387,487		734,542,318	2,691,644				(2,846,474)			
2.3 Reinsurance ceded	221,868,156		221,866,186				1,970				
2.4 Net	1,046,676,224		1,030,227,301	11,000,785			4,166	5,443,971			
3. Amounts recoverable from reinsurers December 31, current year	296,065,785		296,065,785								
4. Liability December 31, prior year:											
4.1 Direct	410,548,495		397,338,435	6,910,977			189,129	6,109,954			
4.2 Reinsurance assumed	730,907,147		728,544,714	3,688,599				(1,326,167)			
4.3 Reinsurance ceded	151,352,593		151,258,029				94,565				
4.4 Net	990,103,048		974,625,121	10,599,576			94,565	4,783,787			
5. Amounts recoverable from reinsurers December 31, prior year	170,565,447		170,565,447								
6. Incurred Benefits											
6.1 Direct	3,183,919,184		2,122,357,020	484,649,832	1,323,090		6,136	575,583,107			
6.2 Reinsurance assumed	913,251,011		908,610,293	10,205,900				(8,862,294)			3,297,113
6.3 Reinsurance ceded	1,283,263,924		1,283,261,954				1,970				
6.4 Net	2,813,906,271		1,747,705,359	494,855,732	1,323,090		4,166	566,720,812			3,297,113

(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 $ 669,723 in Line 1.1, $ 672,223 in Line 1.4.
$ 669,723 in Line 6.1, and $ 672,223 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 $ 808,097 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	306,951,053	138,571,008	(168,380,045)
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	1,329,900	1,251,932	(77,968)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	16,088,158	77,225,458	61,137,300
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)	324,369,111	217,048,398	(107,320,713)
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	283,588	476,374	192,786
	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	9,558,589	4,405,139	(5,153,449)
	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	145,866,326	298,523,684	152,657,358
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	71,881,860	66,513,499	(5,368,361)
21.	Furniture and equipment, including health care delivery assets	10,945,967	7,820,097	(3,125,869)
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	14,008,326	14,154,942	146,615
25.	Aggregate write-ins for other than invested assets	29,315,284	32,743,812	3,428,528
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	606,229,050	641,685,945	35,456,895
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	606,229,050	641,685,945	35,456,895
	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.	Prepaid pension costs	962,276	157,321	(804,955)
2502.	Prepaid expenses	25,717,786	31,403,373	5,685,588
2503.	Leasehold improvements	2,635,222	1,183,118	(1,452,104)
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	29,315,284	32,743,812	3,428,528

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

Pacific Life Insurance Company (the Company or Pacific Life) prepares its financial statements based on accounting practices prescribed or permitted by the Nebraska Department of Insurance (NE DOI). The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the NE DOI. Prescribed statutory accounting practices include state laws and regulations. Additionally, the Director of the NE DOI has the right to permit other specific practices, which deviate from prescribed practices.

Pursuant to Interpretation of the Statutory Accounting Principles Working Group (INT) 20-10, non-conforming credit tenant loans (CTLs) that are filed with the NAIC Securities Valuation Office (SVO) by February 15, 2021 are permitted to be reported on Schedule D-1 for year end 2020. As these permitted practices are promulgated by the NAIC, they are not NE DOI permitted practices as authorized by the Director of the NE DOI. However, per INT 20-10, any such non-conforming CTL shall be detailed in Note 1 as a permitted practice, with two separate entries that detail non-conforming CTLs that were reported on Schedule D-1 on one line, and non-conforming CTLs that were not reported on Schedule BA-1 on a separate line within the table detailing practices prescribed and permitted.

For the annual reporting period ending December 31, 2020, the Company had two non-conforming CTLs reported on Schedule D-1 in accordance with the limited time exception provided in INT 20-10. As the SVO-issued designations have not yet been received, these CTLs were reported with credit rating provider ratings that reflected equivalent NAIC 1 designations. The impact to Schedule D-1 for these non-conforming CTLs was an increase in Schedule D-1 holdings of $45 million. The net impact of this provision to statutory surplus and net income is zero because the increase in investments reported on Schedule D-1 was offset by a reduction of investments reported on Schedule BA-1.

The following table reconciles the Company's net income for the years ended December 31, 2020 and 2019 and statutory surplus as of December 31, 2020 and 2019, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	December 31, 2020	December 31, 2019
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	($98,701,335)	$1,715,879,561
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	($98,701,335)	$1,715,879,561
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,364,193,165	$10,509,600,820
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
Bonds (Schedule D-1)	43R	2	1	44,944,328	0
Other Invested Assets (Schedule BA-1)	21R	2	8	(44,944,328)	0
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,364,193,165	$10,509,600,820

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

The preparation of financial statements in conformity with accounting practices prescribed or permitted by regulatory authorities requires management to make estimates and assumptions that affect the reported amounts of admitted assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policies:

Life insurance premiums are recognized as income when due from the policyholder under the terms of the insurance contract. Premiums for flexible premium products are recognized when received from the policyholder. Annuity considerations are recognized as premiums when received.

Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

Payments received on deposit-type contracts, which do not incorporate any mortality or morbidity risk, are recorded directly to the liability for deposit-type contracts. Interest credited to deposit-type contracts is recorded as an expense in the summary of operations when earned under the terms of the contract.

Other accounting policies used by the Company are:

1. Short-term investments are stated at amortized cost and approximate fair value. Short-term investments include, but are not limited to, bonds and commercial paper whose maturities at the time of purchase were greater than three months and less than or equal to one year. Cash and cash equivalents are stated at amortized cost and approximate fair value. Cash and cash equivalents include money market instruments, cash on deposit and highly liquid debt instruments with maturities of three months or less from purchase date.

2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including loan-backed and structured securities (LBASS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

3. Investments in unaffiliated common stocks are valued at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

NOTES TO FINANCIAL STATEMENTS

4. Preferred stocks are generally stated at amortized cost. Preferred stocks designated low quality, lower quality and in or near default are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

5. Mortgage loans on real estate are carried at their unpaid principal balance, net of deferred origination fees and impairment losses. Mortgage loans on real estate do not include accrued interest, which is included in investment income due and accrued. Investment real estate is valued at the lower of depreciated cost or market, less related mortgage debt, cumulative write downs and valuation adjustments. Depreciation of investment real estate is computed using the straight line method over estimated useful lives, which range from 5 to 30 years.

6. LBASS are generally stated at amortized cost using the effective interest method. Income is determined considering anticipated cash flows based on industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation. For LBASS purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, including those where cash flows are deemed other than temporarily impaired, effective yield is recalculated on a prospective basis.

7. Investments in common stock of subsidiary and controlled affiliated insurance companies are carried at the statutory capital and surplus of the entity. Investments in non-insurance subsidiary, controlled or affiliated entities (SCA) are carried at the audited, generally accepted accounting principles in the United States of America (U.S. GAAP) equity of the investee, with adjustments taken based on statutory principles of accounting when required.

   The carrying value of non-insurance SCA's where an audit was not performed are nonadmitted.

   Investments in affiliated bonds are generally valued at amortized cost except those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. Investments in affiliated mutual funds are carried at fair value.

8. The Company generally carries its investments in joint ventures, partnerships and limited liability companies based on the underlying audited equity of the investee as determined in accordance with U.S. GAAP. These investments include affiliated companies as well as those where the Company has minor ownership interests.

9. The Company applies hedge accounting as prescribed by Statement of Statutory Accounting Principles (SSAP) No. 86, *Derivatives*, by designating derivative instruments as either fair value or cash flow hedges on the inception date of the hedging relationship. At the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction. In this documentation, the Company specifically identifies the asset, liability, firm commitment, or forecasted transaction that has been designated as the hedged item and states how the hedging instrument is expected to hedge the risks related to the hedged item. The Company formally assesses and measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy.

   Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are considered effective hedges and are reported in the financial statements in a manner consistent with the hedged asset or liability (amortized cost or fair value). Changes in the carrying value of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the carrying value of the hedged asset or liability are recorded.

   To the extent the Company chooses not to designate a derivative as a hedge or the designated derivative no longer meets the criteria of an effective hedge, the derivative is accounted for at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax and any change in fair value attributable to changes in foreign exchange rates are reflected as adjustments to unassigned surplus as a change in net unrealized foreign exchange capital gain (loss) consistent with the hedged items. When these derivative instruments are terminated, the gains and losses are reported as net realized capital gains (losses) less tax.

   Carrying value is calculated based on the gross derivative asset or liability position. If the carrying value of the derivative is positive, the amount is recorded in assets, derivatives. If the carrying value of the derivative is negative, the amount is recorded in liabilities, derivatives. The Company’s receivable for the return of cash collateral pledged is recorded in assets, aggregate write-ins for invested assets. The Company’s obligation to return cash collateral received is recorded in liabilities, aggregate write-ins for liabilities.

   Gains and losses on terminated derivative instruments that are hedging bonds are subject to the Interest Maintenance Reserve (IMR). Gains and losses on terminated forward starting swap positions that are hedging anticipatory purchases of bonds are deferred to unearned investment income if the effective date of the forward starting swap is beyond the current fiscal year. Once the effective date is within the current fiscal year, the gains and losses are transferred from unearned investment income to the IMR. Gains and losses on terminated derivative instruments that are hedging the surplus notes are recorded directly to surplus as a change in aggregate write-ins for other than special surplus funds and amortized as an increase in net investment income over the life of the surplus notes utilizing the effective interest method.

   Periodic net settlements on derivatives designated as hedges are recorded on an accrual basis consistent with the hedged items. Periodic net settlements on derivatives not designated as hedging are recorded on an accrual basis in net investment income.

10. The Company does not utilize anticipated investment income as a factor in premium deficiency calculations for accident and health contracts and property and casualty contracts.

11. The accident and health business is assumed via reinsurance where the reserves are client reported.

12. The Company has not modified its capitalization policy from the prior year.

13. The Company does not have any pharmaceutical rebates receivable.

D. Going Concern: The Company is not aware of any current situation or event that would cause substantial doubt about its ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective January 1, 2017, SSAP No. 51R, *Life Contracts*, was issued which made substantive revisions to SSAP No. 51 to reference the Valuation Manual as part of Principle-Based Reserve (PBR) implementation. For life insurance policies issued during 2017-2019, the Valuation Manual did not require companies to update their reserve methodologies during the first three years following the operative date of the Valuation Manual. The Company implemented PBR for all life insurance policies and business issued in 2020. The Company implemented PBR for certain life insurance policies issued in 2019 which did not have a material impact on the financial statements.

Additionally, variable annuity contracts are subject to Actuarial Guideline 43 (AG43) and the Valuation Manual section VM-21 (VM-21). As a result of updates to AG43 and VM-21, effective January 1, 2020, for all variable annuity contracts, $239 million of reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

For the annuity business retroceded by Pacific Life Re Limited (PLR), a wholly-owned subsidiary of Pacific LifeCorp, the age calculation methodology was changed from an age last birthday approach to an age nearest birthday basis, which is consistent with the development of the prescribed valuation mortality tables. As a result of this change, effective January 1, 2020, $102 million of aggregate reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

During the three months ended March 31, 2020, the Company determined the balances for Amounts Recoverable From Reinsurers (page 2, line 16.1) and Other Amounts Receivable Under Reinsurance Contracts (page 2, line 16.3) as well as Other Amounts Payable on Reinsurance (page 3, line 9.3) were not properly presented as of December 31, 2019, which have not been restated. This resulted in an understatement of Amounts Recoverable From Reinsurers (page 2, line 16.1) and Other Amounts Payable on Reinsurance (page 3, line 9.3) of $108 million and $87 million, respectively, and an overstatement of Other Amounts Receivable Under Reinsurance Contracts (page 2, line 16.3) of $21 million as of December 31, 2019. This also resulted in an understatement of Miscellaneous Income (page 5, line 3) and Benefit and Loss Related Payments (page 5, line 5) of $21 million in the Cash Flow statement for the year ended December 31, 2019. These lines on the Assets and Liabilities, Surplus and Other Funds statements and Cash Flow statement are properly presented as of and for the year ended December 31, 2020. There was no impact to surplus or the Summary of Operations.

The Company has a reinsurance agreement with Pacific Life Re Global Limited (RGBM) (formerly referred to as PLRG), a wholly-owned, indirect subsidiary of Pacific LifeCorp domiciled in Bermuda (formerly known as Pacific Life Re (Barbados) Limited) (PLRB), whereby the Company retrocedes statutory reserves for a majority of the underlying Yearly Renewable Term (YRT) treaties on a 100% coinsurance with funds withheld basis to RGBM. During the year ended December 31, 2020, the Company determined that, since inception of the agreement in 2011, reinsurance premiums retroceded by the Company to RGBM had been calculated and retroceded based on gross written premiums received by the Company, rather than earned premiums as defined in the reinsurance agreement. The impact of this correction, net of tax, as of December 31, 2020 was a decrease to aggregate write-ins for gains and losses in surplus (page 4, line 53) of $44 million.

3. BUSINESS COMBINATIONS AND GOODWILL

The Company did not participate in business combinations or record goodwill.

4. DISCONTINUED OPERATIONS

The Company had no discontinued operations.

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2020 were:

		Maximum	Minimum
a.	Farm	4.95%	3.10%
b.	Construction and Land Development	5.02%	4.49%
c.	Multi-family Residential	2.70%	2.70%
d.	Commercial	5.00%	2.85%

2. The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 99%.

3. There were no taxes, assessments and any amounts advanced and not included in the montage loan total.

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$752,825,522	$0	$281,256,955	$0	$13,917,800,987	$106,682,558	$15,058,566,022
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	1,012,355	0	0	0	0	0	1,012,355
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,501,885,671	$106,682,558	$1,608,568,229
b. Prior Year							
1. Recorded Investment							
(a) Current	$533,658,733	$0	$222,459,793	$0	$12,822,199,253	$106,646,087	$13,684,963,866
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,309,826,465	$106,646,087	$1,416,472,552

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its wholly-owned subsidiary, Pacific Life & Annuity Company (PL&A). The total amounts were $2,752 million and $2,831 million at December 31, 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

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 Loans:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	135,415,650	0	135,415,650
3. Total (1+2)	$0	$0	$0	$0	$135,415,650	$0	$135,415,650
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	$0	$0	$0	$0	$0	$0	$0
b. Prior Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	45,075,827	0	45,075,827
3. Total (1+2)	$0	$0	$0	$0	$45,075,827	$0	$45,075,827
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	$0	$0	$0	$0	$0	$0	$0

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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment	$0	$0	$0	$0	$140,583,854	$0	$140,583,854
2. Interest Income Recognized	0	0	0	0	4,117,151	0	4,117,151
3. Recorded Investments on Nonaccrual Status	0	0	0	0	115,000,000	0	115,000,000
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0
b. Prior Year							
1. Average Recorded Investment	$0	$0	$0	$0	$45,790,683	$0	$45,790,683
2. Interest Income Recognized	0	0	0	0	3,833,621	0	3,833,621
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

7. The Company had no allowances for credit losses.

8. No mortgage loans were derecognized as a result of foreclosure.

9. The Company generally recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring:

		December 31, 2020	December 31, 2019
1.	The Total Recorded Investment in Restructured Loans, as of Year-end	$20,415,650	$23,444,419
2.	The Realized Capital Losses Related to These Loans and Bonds	0	0
3.	Total Contractual Commitments to Extend Credit to Debtors Owing Receivables Whose Terms Have Been Modified in Troubled Debt Restructurings	0	0
4.	The Company Accrues Interest Income on Impaired Loans and Bonds to the Extent It Is Deemed Collectible (Delinquent Less Than 90 Days) and the Loans and Bonds Continue to Perform Under Their Original or Restructured Contractual Terms. Interest Income on Non-Performing Loans Is Generally Recognized on a Cash Basis.		

C. The Company did not have any reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed Securities:

1. Prepayment assumptions for LBASS were obtained from industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation.

2. No other than temporary impairments (OTTIs) were recognized on LBASS due to intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

3. The following table presents all LBASS with an OTTI recognized in the current reporting period, whereby the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
89531GAC9	$40,584,906	$34,941,400	$5,643,506	$34,941,400	$25,231,970	6/30/2020
89531VAC6	39,928,889	38,200,015	1,728,874	38,200,015	34,397,693	9/30/2020
Total	XXX	XXX	$7,372,380	XXX	XXX	XXX

4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of December 31, 2020 are as follows:

		December 31, 2020
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$76,870,092
	2. 12 Months or Longer	23,387,765
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$1,737,320,545
	2. 12 Months or Longer	270,302,018

5. Additional Information: OTTI evaluation is a quantitative and qualitative process subject to significant estimates and management judgment. The Company has controls and procedures in place to monitor securities and identify those that are subject to greater analysis for OTTI. The Company has an investment impairment committee that reviews and evaluates investments for potential OTTI at least on a quarterly basis.

In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value; the reasons for the decline (credit event, currency, or interest rate related including spread widening); the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis; and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. The Company participates in a securities lending program administered by an authorized financial institution whereby certain investment securities are loaned to third parties. With respect to securities loaned, the Company requires initial cash collateral equal to a minimum of 102% of the fair value of domestic securities loaned. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. The borrower of the loaned securities is permitted to sell or repledge those securities. The Company records an offsetting liability in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. The Company may occasionally borrow amounts from the cash collateral for short-term liquidity for general corporate purposes and, as such, does not include those amount in Schedule DL. As of December 31, 2020, borrowings from the securities lending cash collateral was zero.

2. The Company did not have any pledged assets as collateral for securities lending transactions or dollar repurchase agreements.

3. Collateral Received

a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$2,680,719,677
(b)	30 Days or Less	0
(c)	31 to 60 Days	0
(d)	61 to 90 Days	0
(e)	Greater Than 90 Days	0
(f)	Sub-total	2,680,719,677
(g)	Securities Received	0
(h)	Total Collateral Received	$2,680,719,677

2. The Company did not have any cash collateral received from dollar repurchase agreements.

b. The Company has not sold or repledged collateral received from securities lending agreements.

c. The Company invests the cash collateral received from its securities lending arrangements primarily into short-term investments.

NOTES TO FINANCIAL STATEMENTS

4. The Company's securities lending transactions are not administered by an affiliated agent.

5. Collateral Reinvestment

   a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	2,230,719,677	2,230,719,677
(c)	31 to 60 Days	200,000,000	200,000,000
(d)	61 to 90 Days	250,000,000	250,000,000
(e)	91 to 120 Days	0	0
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	2,680,719,677	2,680,719,677
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$2,680,719,677	$2,680,719,677

   2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

   b. To manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company reinvests in highly liquid assets with a minimum 20% of invested cash collateral assets maturing within the next business day and the remaining invested cash collateral maturing within 95 days.

6. The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge for the reporting period.

7. The Company does not have any collateral for securities lending transactions that extend beyond one year from December 31, 2020.

F. The Company did not have any repurchase agreements transactions accounted for as secured borrowing.

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as a Secured Borrowing:

1. The Company entered into a short-term reverse repurchase agreement and also invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by U.S. Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. Equity reverse repurchase agreements are only overnight and must be collateralized at 105%. For the securities lending program, reverse repurchase agreements have a maximum maturity of 95 days and are indemnified by the Company's securities lending agent against counterparty default. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts and monitoring fair values daily.

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
(a) Bilateral (Yes/No)	No	No	No	No
(b) Tri-party (Yes/No)	Yes	Yes	Yes	Yes

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$0	$0	$0	$0
2. Overnight	1,415,000,000	875,000,000	1,180,000,000	1,025,000,000
3. 2 Days to 1 Week	600,000,000	300,000,000	25,000,000	1,400,000,000
4. > 1 Week to 1 Month	600,000,000	1,450,000,000	0	1,400,000,000
5. > 1 Month to 3 Months	1,855,000,000	1,750,000,000	1,750,000,000	1,850,000,000
6. > 3 Months to 1 Year	350,000,000	350,000,000	250,000,000	450,000,000
7. > 1 Year	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Open - No maturity	$0	$0	$0	$0
2. Overnight	50,000,000	575,000,000	800,000,000	300,000,000
3. 2 Days to 1 Week	0	0	0	0
4. > 1 Week to 1 Month	300,000,000	0	0	600,000,000
5. > 1 Month to 3 Months	1,150,000,000	1,750,000,000	1,650,000,000	450,000,000
6. > 3 Months to 1 Year	350,000,000	0	0	200,000,000
7. > 1 Year	0	0	0	0

4. The Company has not sold or acquired any securities that resulted in default.

5. Fair Value of Securities Acquired Under Repo-Secured Borrowings

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
(a) Maximum Amount	$3,894,763,566	$2,825,691,067	$3,083,309,082	$3,103,802,414
(b) Ending Balance	2,001,592,306	2,516,348,923	2,651,586,758	1,618,587,373

NOTES TO FINANCIAL STATEMENTS

6. Fair Value of Securities Acquired Under Repo-Secured Borrowings by NAIC Designation

	None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE				
(a) Bonds - FV	$0	$923,977,448	$694,609,925	$0
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$0	$923,977,448	$694,609,925	$0

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE				
(a) Bonds - FV	$0	$0	$0	$0
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$0	$0	$0	$0

7. Collateral Provided - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$3,620,000,000	$2,625,000,000	$2,625,000,000	$2,875,000,000
2. Securities - FV	0	0	0	0
3. Securities - BACV	0	0	0	0
4. Nonadmitted Subset - BACV	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Cash	$1,850,000,000	$2,325,000,000	$2,450,000,000	$1,550,000,000
2. Securities - FV	0	0	0	0
3. Securities - BACV	0	0	0	0
4. Nonadmitted Subset - BACV	0	0	0	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$0	$0
(b) 30 Days or Less	900,000,000	900,000,000
(c) 31- 90 Days	450,000,000	450,000,000
(d) > 90 Days	200,000,000	200,000,000

NOTES TO FINANCIAL STATEMENTS

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$3,620,000,000	$2,625,000,000	$2,625,000,000	$1,550,000,000
2. Securities - FV	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Cash	$1,850,000,000	$2,325,000,000	$2,450,000,000	$1,550,000,000
2. Securities - FV	0	0	0	0

10. Recognized Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	$3,620,000,000	$2,625,000,000	$2,625,000,000	$1,550,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$1,850,000,000	$2,325,000,000	$2,450,000,000	$1,550,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0	0

H. The Company did not have any repurchase agreements transactions accounted for as a sale.

I. The Company did not have any reverse purchase agreements transactions accounted for as a sale.

J. Real Estate:

1. The Company recorded impairment loss of $6 million on two of the real estate investment properties. The impairments were the result of two real estate investment properties classified as held-for-sale where the contracted sale price was lower than the book value. Fair value was determined based on expected sales proceeds.

2. The Company held two real estate investment properties classified as held-for-sale with a carrying value of $11 million.

3. The Company had no changes to plan of sale of any investments in real estate.

4. The Company did not engage in any land sale operations.

5. The Company did not hold real estate investments with participating mortgage loan features.

K. The Company did not have investments in low income housing tax credits (LIHTC).

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	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	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b. Collateral Held Under Security Lending Agreements	2,680,719,677	0	0	0	2,680,719,677	2,130,824,920	549,894,757	0	2,680,719,677	1.677%	1.683%
c. Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d. Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e. Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i. FHLB Capital Stock	6,697,600	0	0	0	6,697,600	4,739,500	1,958,100	0	6,697,600	0.004%	0.004%
j. On Deposit With States	6,051,575	0	0	0	6,051,575	6,059,510	(7,935)	0	6,051,575	0.004%	0.004%
k. On Deposit With Other Regulatory Bodies	0	0	0	0	0		0	0	0	0.000%	0.000%
l. Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	637,463,647	0	0	0	637,463,647	264,279,727	373,183,920	0	637,463,647	0.399%	0.400%
m. Pledged as Collateral Not Captured in Other Categories	85,498,294	0	0	0	85,498,294	20,090,219	65,408,075	0	85,498,294	0.053%	0.054%
n. Other Restricted Assets	15,308,515	0	0	0	15,308,515	0	15,308,515	0	15,308,515	0.010%	0.010%
o. Total Restricted Assets	$3,431,739,308	$0	$0	$0	$3,431,739,308	$2,425,993,876	$1,005,745,432	$0	$3,431,739,308	2.147%	2.155%

(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. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting 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 Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivative Contracts	$64,697,592	$0	$0	$0	$64,697,592	$0	$64,697,592	$64,697,592	0.040%	0.041%
Reinsurance Agreement Cash Pledged	$20,800,702	$0	$0	$0	$20,800,702	$20,090,219	$710,483	$20,800,702	0.013%	0.013%
Total (c)	$85,498,294	$0	$0	$0	$85,498,294	$20,090,219	$65,408,075	$85,498,294	0.053%	0.054%

(a) Subset of Column 1

(b) Subset of Column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in Aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting 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 Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Credit Risk Retention Bond	$15,308,515	$0	$0	$0	$15,308,515	$0	$15,308,515	$15,308,515	0.010%	0.010%
Total (c)	$15,308,515	$0	$0	$0	$15,308,515	$0	$15,308,515	$15,308,515	0.010%	0.010%

(a) Subset of Column 1

(b) Subset of Column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted & Nonadmitted) (*)	% of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$950,475,107	$950,475,107	0.984%	0.990%
b. Schedule D, Part 1	0	0	0.000%	0.000%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	$2,680,719,677	$2,680,719,677	2.775%	2.792%
i. Other	0	0	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$3,631,194,784	$3,631,194,784	3.759%	3.782%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
l. Schedule D, Part 1	0	0	0.000%	0.000%
m. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
o. Schedule B	0	0	0.000%	0.000%
p. Schedule A	0	0	0.000%	0.000%
q. Schedule BA, Part 1	0	0	0.000%	0.000%
r. Schedule DL, Part 1	0	0	0.000%	0.000%
s. Other	0	0	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

(*) j = Column 1 divided by Asset Page, Line 26, Column 1
t = Column 1 divided by Asset Page, Line 27, Column 1
(**) j = Column 1 divided by Asset Page, Line 26, Column 3
t = Column 1 divided by Asset Page, Line 27, Column 3

	1	2
	Amount	% of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$3,631,194,784	4.290%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

(*) u = Column 1 divided by Liability Page, Line 26, Column 1
v = Column 1 divided by Liability Page, Line 27, Column 1

M. Working Capital Finance Investments (WCFI):

1. Aggregate WCFI Book/Adjusted Carrying Value by NAIC Designation

	Gross Asset December 31, 2020	Nonadmitted Asset December 31, 2020	Net Admitted Asset December 31, 2020
a. WCFI Designation 1	$340,112,878	$0	$340,112,878
b. WCFI Designation 2	37,975,081	0	37,975,081
c. WCFI Designation 3	0	0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$378,087,959	$0	$378,087,959

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs (WCFP)

	Book/Adjusted Carrying Value
a. Up to 180 Days	$378,087,959
b. 181 to 365 Days	0
c. Total	$378,087,959

3. The Company did not have any events of default on WCFI.

N. The Company did not have any offsetting and netting of assets and liabilities.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - Amortized Cost	5	6	$62,921,585	$20,979,455	$64,567,619	$20,756,578
(2) LBASS - Amortized Cost	4	3	74,422,455	84,424,185	75,009,835	68,920,278
(3) Preferred Stocks - Amortized Cost	0	0	0	0	0	0
(4) Preferred Stocks - Fair Value	0	0	0	0	0	0
(5) Total (1+2+3+4)	9	9	$137,344,040	$105,403,640	$139,577,454	$89,676,856

P. The Company did not have any short sale transactions.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	173	0
2. Aggregate Amount of Investment Income	$70,493,019	$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company did not have investments in joint ventures, partnerships and limited liability companies that exceed 10% of admitted assets.

B. For impaired investments in joint ventures, partnerships and limited liability companies, the Company recorded write downs of $10 million on 5 investments based upon lower estimated future cash flows.

7. INVESTMENT INCOME

A. The Company accrues interest income on impaired loans to the extent it is deemed collectible. If any interest income due and accrued is deemed uncollectible, interest accrual ceases and previously accrued amounts are written off. Accrued interest income more than 180 days past due deemed collectible on mortgage loans in default is nonadmitted. All other investment income due and accrued with amounts over 90 days past due is nonadmitted.

B. There was no investment income due and accrued excluded from surplus.

8. DERIVATIVE INSTRUMENTS

A. Derivatives Under SSAP No. 86, *Derivatives*

1. Market risk is the possibility that future changes in market conditions may make the derivative financial instrument less valuable. Credit risk is defined as the possibility that a loss may occur from the failure of another party to perform in accordance with the terms of the contract, which exceeds the value of existing collateral, if any. The Company mitigates these risks through established market and credit risk limits.

2. The Company primarily utilizes derivative instruments to manage its exposure to interest rate risk, foreign currency risk and equity risk, collectively “market risk”, and credit risk. Derivative instruments are also used to manage the duration mismatch of general account assets and liabilities. Derivatives may be exchange-traded or contracted in the over-the-counter (OTC) market. The Company’s OTC derivatives are primarily bilateral contracts between two counterparties. Certain of the Company’s OTC derivatives are cleared and settled through central clearing counterparties. The Company utilizes a variety of derivative instruments including swaps, exchange-traded futures, and options. See Note 16.

Fair Value Hedges

The Company offers life insurance products with indexed account options. The interest credited on the indexed accounts is a function of the underlying domestic and/or international equity index, subject to various caps, thresholds and participation rates.

The Company utilizes equity call options to hedge the credit paid to the policyholder on the underlying index for its life insurance products with indexed account options. These options are contracts to buy the index at a predetermined time at a contracted price. The contracts will be net settled in cash based on differentials in the index at the time of exercise and the strike price subject to a cap, net of option premiums. These equity call options are designated as a fair value hedge under statutory accounting principles with changes in fair value recorded in net realized capital gains (losses).

Derivatives Not Designated as Hedging Instruments

The Company offers a rider on certain variable annuity contracts that guarantees net principal over specified periods, as well as riders on certain variable annuity contracts that guarantee a minimum withdrawal benefit over specified periods, subject to certain restrictions.

The Company utilizes total return swaps, exchange-traded futures and equity put options based upon domestic and international equity market indices to economically hedge the equity risk of the guarantees in its variable annuity products. Total return swaps are swaps whereby the Company agrees to exchange the difference between the economic risk and reward of an equity index and a floating rate of interest, calculated by reference to an agreed upon notional amount. Cash is paid and received over the life of the contract based on the terms of the swap. In exchange-traded futures transactions, the Company agrees to purchase or sell a specified number of contracts, the values of which are determined by the underlying equity indices, and to post variation margin on a daily basis in an amount equal to the change in the daily fair value of those contracts. The equity put options involve the exchange of an upfront payment for the return, at the end of the option agreement, of the equity index below a specified strike price. The Company also utilize interest rate swaps to manage interest rate risk in the variable annuity products.

NOTES TO FINANCIAL STATEMENTS

The Company offers fixed indexed annuity products where interest is credited to the policyholder's account balance based on domestic and/or international equity index changes, subject to various caps or participation rates. The Company utilizes total return swaps, exchange-traded equity futures and equity call options based upon market indices to economically hedge the interest credited to the policyholder based upon the underlying equity index. These equity call option contracts involve the exchange of an upfront premium payment for the return, at the end of the option agreement, of the differentials in the index at the time of exercise and the strike price subject to a cap.

Interest rate swaps are used by the Company to reduce market risk from changes in interest rates and other interest rate exposure arising from duration mismatches between assets and liabilities. An interest rate swap agreement involves the exchange, at specified intervals, of interest payments resulting from the difference between fixed rate and floating rate interest amounts calculated by reference to an underlying notional amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party.

Foreign currency interest rate swap agreements are used to convert fixed or floating rate foreign-denominated assets or liabilities to U.S. dollar fixed or floating rate assets or liabilities. A foreign currency interest rate swap involves the exchange of an initial principal amount in two currencies, and the agreement to re-exchange the currencies at a future date, at an agreed-upon exchange rate. There are also periodic exchanges of interest payments in the two currencies at specified intervals, calculated using agreed-upon interest rates, exchange rates, and the exchanged principal amounts. The Company enters into these agreements primarily to manage the currency risk associated with investments and liabilities that are denominated in foreign currencies. The main currencies that the Company economically hedges are the euro, British pound, and Canadian dollar.

3. See Note 1.C.9.

4. The Company has equity call options with premiums which are paid at the end of the derivative contract.

5. $432 million of option premium expense recorded in net investment income for the one-year equity call options hedging life indexed account insurance products was excluded from the assessment of hedge effectiveness. For all other hedging relationships, no component of the hedging instrument's fair value was excluded from the assessment of hedge effectiveness.

6. The Company recorded $1.1 million in unrealized capital gain resulting from derivatives that no longer qualified for hedge accounting.

7. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

8. For equity call options with premiums which are paid at the end of the derivative contract, summarized in the tables below are the undiscounted future settled premium commitments, equity call option fair value and equity call option fair value excluding impact of discounted future settled premiums:

Fiscal Year	Premium Payments Due
2021	$490,416,229
2022	58,026,264
2023	20,771,381
2024	18,369,176
Thereafter	32,972,615
Total Undiscounted Future Settled Premium Commitments	$620,555,665

	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on Schedule DB) (a)	Derivative Fair Value Excluding Impact of Discounted Future Settled Premiums
Prior Year - 2019	$458,014,520	$541,660,140	$781,594,142
Current Year - 2020	$620,555,665	$783,998,681	$1,114,703,009

(a) The derivative fair value excludes accrued premium liability of $290 million and $218 million as of December 31, 2020 and 2019, respectively.

B. The Company does not have any derivatives accounted for under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees.*

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

1.

	December 31, 2020		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Gross Deferred Tax Assets	$963,603,735	$0	$963,603,735
(b) Statutory Valuation Allowance Adjustments	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	963,603,735	0	963,603,735
(d) Deferred Tax Assets Nonadmitted	145,866,326	0	145,866,326
(e) Subtotal Net Admitted Deferred Tax Asset (1c -1d)	817,737,409	0	817,737,409
(f) Deferred Tax Liabilities	252,031,003	155,050,075	407,081,078
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$565,706,406	($155,050,075)	$410,656,331

	December 31, 2019		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Gross Deferred Tax Assets	$891,677,581	$4,696,738	$896,374,319
(b) Statutory Valuation Allowance Adjustments	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	891,677,581	4,696,738	896,374,319
(d) Deferred Tax Assets Nonadmitted	298,523,684	0	298,523,684
(e) Subtotal Net Admitted Deferred Tax Asset (1c -1d)	593,153,897	4,696,738	597,850,635
(f) Deferred Tax Liabilities	150,844,770	133,297,447	284,142,217
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$442,309,127	($128,600,709)	$313,708,418

	Change During 2020		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross Deferred Tax Assets	$71,926,154	($4,696,738)	$67,229,416
(b) Statutory Valuation Allowance Adjustments	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	71,926,154	(4,696,738)	67,229,416
(d) Deferred Tax Assets Nonadmitted	(152,657,358)	0	(152,657,358)
(e) Subtotal Net Admitted Deferred Tax Asset (1c -1d)	224,583,512	(4,696,738)	219,886,774
(f) Deferred Tax Liabilities	101,186,233	21,752,628	122,938,861
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$123,397,279	($26,449,366)	$96,947,913

NOTES TO FINANCIAL STATEMENTS

2.

Admission Calculation Components SSAP No. 101, *Income Taxes*	December 31, 2020		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(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 2(b)1 and 2(b)2 Below)	410,656,331	0	410,656,331
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	410,656,331	0	410,656,331
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	1,634,638,305
(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	252,031,003	155,050,075	407,081,078
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$662,687,334	$155,050,075	$817,737,409

Admission Calculation Components SSAP No. 101, *Income Taxes*	December 31, 2019		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(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 2(b)1 and 2(b)2 Below)	313,708,418	0	313,708,418
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	313,708,418	0	313,708,418
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	1,528,824,524
(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	150,844,770	133,297,447	284,142,217
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$464,553,188	$133,297,447	$597,850,635

Admission Calculation Components SSAP No. 101, *Income Taxes*	Change During 2020		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(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 2(b)1 and 2(b)2 Below)	96,947,913	0	96,947,913
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	96,947,913	0	96,947,913
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	105,813,781
(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	101,186,233	21,752,628	122,938,861
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$198,134,146	$21,752,628	$219,886,774

NOTES TO FINANCIAL STATEMENTS

3.

		2020	2019
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	1,256%	1,270%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	$10,897,588,698	$10,192,163,492

4.

Impact of Tax Planning Strategies		December 31, 2020 (1) Ordinary	December 31, 2020 (2) Capital
(a)	Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
1.	Adjusted Gross DTAs Amount from Note 9.A.1.(c)	$963,603,735	$0
2.	Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	817,737,409	0
4.	Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

		December 31, 2019 (3) Ordinary	December 31, 2019 (4) Capital
(a)	Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
1.	Adjusted Gross DTAs Amount from Note 9.A.1.(c)	$891,677,581	$4,696,738
2.	Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	593,153,897	4,696,738
4.	Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

		Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(a)	Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
1.	Adjusted Gross DTAs Amount from Note 9.A.1.(c)	$71,926,154	($4,696,738)
2.	Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	224,583,512	(4,696,738)
4.	Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

(b) Do the Company's Tax-Planning Strategies Include the Use of Reinsurance? No

NOTES TO FINANCIAL STATEMENTS

B. The Company had no temporary differences for which a deferred tax liability had not been established.

C. Current income taxes incurred consist of the following major components:

1. Current Income Tax

		(1) December 31, 2020	(2) December 31, 2019	(3) (Col 1-2) Change
(a)	Federal	($196,528,896)	($50,498,857)	($146,030,039)
(b)	Foreign	0	0	0
(c)	Subtotal	(196,528,896)	(50,498,857)	(146,030,039)
(d)	Federal Income Taxes on Net Capital Gains	13,514,870	100,171,009	(86,656,139)
(e)	Utilization of Capital Loss Carry-forwards	0	0	0
(f)	Other	(12,439,078)	0	(12,439,078)
(g)	Federal and Foreign Income Taxes Incurred	($195,453,104)	$49,672,152	($245,125,256)

2. Deferred Tax Assets

(a)	Ordinary			
(1)	Discounting of Unpaid Losses	$0	$0	$0
(2)	Unearned Premium Reserve	0	0	0
(3)	Policyholder Reserves	485,653,725	452,976,303	32,677,422
(4)	Investments	0	0	0
(5)	Deferred Acquisition Costs	403,009,581	371,761,185	31,248,396
(6)	Policyholder Dividend Accruals	1,883,349	2,049,482	(166,133)
(7)	Fixed Assets	0	0	0
(8)	Compensation and Benefits Accrual	61,432,140	58,798,456	2,633,684
(9)	Pension Accrual	0	0	0
(10)	Receivables - Nonadmitted	0	0	0
(11)	Net Operating Loss Carry-forward	0	0	0
(12)	Tax Credit Carry-forward	0	0	0
(13)	Other (Including Items < 5% of Total Ordinary Tax Assets)	11,624,940	6,092,155	5,532,785
(99)	Subtotal	963,603,735	891,677,581	71,926,154
(b)	Statutory Valuation Allowance Adjustment	0	0	0
(c)	Nonadmitted	145,866,326	298,523,684	(152,657,358)
(d)	Admitted Ordinary Deferred Tax Assets (2a99 - 2b -2c)	$817,737,409	$593,153,897	$224,583,512
(e)	Capital			
(1)	Investments	$0	$4,696,738	($4,696,738)
(2)	Net Capital Loss Carry-forward	0	0	0
(3)	Real Estate	0	0	0
(4)	Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
(99)	Subtotal	0	4,696,738	(4,696,738)
(f)	Statutory Valuation Allowance Adjustment	0	0	0
(g)	Nonadmitted	0	0	0
(h)	Admitted Capital Deferred Tax Assets (2e99 - 2f - 2g)	$0	$4,696,738	($4,696,738)
(i)	Admitted Deferred Tax Assets (2d + 2h)	$817,737,409	$597,850,635	$219,886,774

NOTES TO FINANCIAL STATEMENTS

3. Deferred Tax Liabilities

	(1) December 31, 2020	(2) December 31, 2019	(3) (Col 1-2) Change
(a) Ordinary			
(1) Investments	$138,034,381	$137,085,179	$949,202
(2) Fixed Assets	105,990,981	7,250,049	98,740,932
(3) Deferred and Uncollected Premiums	0	0	0
(4) Policyholder Reserves	0	0	0
(5) Other Capitalized Assets	0	0	0
(6) Other (Including Items < 5% of Total Ordinary Tax Assets)	8,005,641	6,509,542	1,496,099
(99) Subtotal	252,031,003	150,844,770	101,186,233
(b) Capital			
(1) Investments	155,050,075	133,297,447	21,752,628
(2) Real Estate	0	0	0
(3) Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
(99) Subtotal	155,050,075	133,297,447	21,752,628
(c) Deferred Tax Liabilities (3a99 + 3b99)	$407,081,078	$284,142,217	$122,938,861
4. Net Deferred Tax Assets/Liabilities (2i - 3c)	$410,656,331	$313,708,418	$96,947,913

5. The Coronavirus Aid, Relief, and Economic Security Act (the CARES Act), enacted on March 27, 2020, contains certain income tax related provisions. One of the key provisions allows companies with net operating losses (NOL) originating in 2018, 2019 or 2020 to carry back those losses to the five preceding tax years and recover cash taxes paid in those years. The Company recorded a benefit, in the Summary of Operations Line 32 (Federal and foreign income taxes incurred), for the expected carryback of 2020 NOL to the five preceding tax years from 2015 to 2019, some of which were at a higher statutory tax rate than the current year.

6. The Company had no adjustments of deferred tax assets (DTAs) and deferred tax liabilities (DTLs) for enacted changes in tax laws or a change in tax status.

7. The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

D. The change in net deferred income taxes is comprised of the following (this is exclusive of nonadmitted assets as the change in nonadmitted assets is reported separately from the change in net deferred income taxes in the surplus section of the Annual Statement):

	December 31, 2020	December 31, 2019	Change
Total Deferred Tax Assets	$963,603,735	$896,374,319	$67,229,416
Total Deferred Tax Liabilities	407,081,078	284,142,217	122,938,861
Net Deferred Tax Asset	$556,522,657	$612,232,102	(55,709,445)
Tax Effect of Unrealized Gains			(12,445,424)
Change in Net Deferred Income Tax			(68,154,869)
Tax Effect of Non Operating Deferred Income Tax			0
Change in Net Operating Deferred Income Tax			($68,154,869)

The provision (benefit) 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 are as follows:

	December 31, 2020	Effective Tax Rate
Provision Computed at Statutory Rate	($50,980,846)	21.00%
Tax Impact From Surplus Activities	61,138,075	(25.18%)
Taxable Derivative Gains	54,496,751	(22.45%)
Foreign Tax Claims	8,264,358	(3.40%)
Company Owned Life Insurance (COLI)	(4,800,828)	1.98%
Amortization of IMR	(5,114,154)	2.11%
Tax Credits	(13,930,000)	5.74%
Taxes Allocated Under Tax Sharing Agreement	(29,461,082)	12.14%
Dividends Received Deduction (DRD)	(29,834,490)	12.29%
Distributions From Affiliates	(52,576,370)	21.66%
Benefit of NOL Carryback Under the CARES Act	(72,013,128)	29.66%
Other	7,513,479	(3.09%)
Total	($127,298,235)	52.46%
Federal Income Taxes Incurred	($195,453,104)	80.51%
Change in Net Deferred Income Taxes	68,154,869	(28.05%)
Total Statutory Income Taxes	($127,298,235)	52.46%

NOTES TO FINANCIAL STATEMENTS

E. Additional Disclosures:

1. The Company had no low income housing and solar energy credit carryforwards.

2. The following are income taxes incurred in the current year that will be available for recoupment in the event of future net losses:

	Ordinary	Capital
2020 Estimated	$0	$14,000,000
2019	0	42,000,000
2018	0	54,000,000

3. The Company had no deposits under Section 6603 of the Internal Revenue Code (IRC).

F. Consolidation of Return with Other Entities:

1. The Company's federal income tax return is consolidated with the following entities: Pacific Mutual Holding Company (PMHC), Pacific LifeCorp, PL&A, Pacific Alliance Reinsurance Company of Vermont (PAR Vermont), Pacific Baleine Reinsurance Company (PBRC), Pacific Life Fund Advisors LLC (PLFA), Pacific Annuity Reinsurance Company (PARC), RGBM and Pacific Life Reinsurance Company II Limited (PLRC).

2. The method of tax allocation between companies is subject to written tax sharing agreements, approved by the Company's Board of Directors. Allocation is based upon separate return calculations with current credit for net losses to the extent utilized in the consolidated return. If the consolidated return has tax losses, intercompany balances are generally settled as refunds are received. If the consolidated return has a tax payable, the intercompany balances are generally settled as paid.

G. The Company has no federal or foreign income tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within 12 months from December 31, 2020.

H. The Company had no liability for Repatriation Transition Tax.

I. The Company had no Alternative Minimum Tax credit carryforward.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A-B. The Company provides certain subsidiaries and affiliates with services that are routine in nature. Fees for these services are determined using cost allocations based on U.S. GAAP or a negotiated basis intended to reflect market prices. For additional disclosures, see item F. below. See Schedule Y, Part 2 for other reportable transactions.

PLFA is the investment adviser for the Pacific Select Fund and the Pacific Funds Series Trust. The Pacific Select Fund is the investment vehicle provided to the Company's variable life insurance policyholders and variable annuity contract owners. The Pacific Funds Series Trust is the investment vehicle for the Company's mutual fund products. Distributions to the Company from PLFA, reflecting net revenues and expenses, net of taxes, are recorded by the Company as net investment income when declared to the extent they are not in excess of undistributed accumulated earnings. Distributions from PLFA to the Company included in net investment income for the years ended December 31, 2020 and 2019 were $102 million and $101 million, respectively. Any undistributed net revenue and expense, net of tax, is recorded directly to surplus.

Pacific Select Distributors, LLC (PSD) serves as the distributor of variable life and annuity contracts issued by the Company and PL&A. In connection with PSD’s distribution of these variable life and annuity contracts to the Company and PL&A, the Company incurred commission expense of $449 million and $452 million during the years ended December 31, 2020 and 2019, respectively. A service plan was adopted by the Pacific Select Fund whereby Pacific Select Fund pays PSD, as distributor of the funds, a service fee in connection with services rendered or procured to or for shareholders of the fund or their variable contract owners. These services may include, but are not limited to, payment of compensation to broker-dealers, including PSD itself, and other financial institutions and organizations, which assist in providing any of the services. From these service fees, PSD reimbursed the Company $76 million and $78 million for paying trail commissions on its behalf for the years ended December 31, 2020 and 2019, respectively.

The Company’s structured settlement transactions are typically designed such that an affiliated assignment company assumes settlement obligations from external parties in exchange for consideration. The affiliated assignment company then funds the assumed settlement obligations by purchasing annuity contracts from the Company. Consequently, substantially all of the Company’s structured settlement annuities are sold to an affiliated assignment company. Included in the liability for aggregate reserves are insurance contracts with the affiliated assignment company with contract values of $2.8 billion and $2.5 billion as of December 31, 2020 and 2019, respectively. Related to these contracts, the Company received $305 million and $478 million of premiums and annuity considerations and paid $174 million and $153 million of current and future policy benefits for the years ended December 31, 2020 and 2019, respectively. In addition, included in the liability for deposit-type contracts are insurance contracts with the affiliated assignment company of $3.1 billion and $2.9 billion as of December 31, 2020 and 2019, respectively.

The Company made capital contributions of $350 million to PAR Vermont, a wholly-owned subsidiary of the Company and accredited authorized reinsurer in Nebraska.

The Company made capital contributions of $90 million to PBRC, a wholly-owned subsidiary of the Company and accredited authorized reinsurer in Nebraska.

Pacific LifeCorp, the parent company, made a capital contribution to the Company of $650 million that is reported in gross paid-in and contributed surplus.

C. The Company did not have transactions with related parties who are not reported on Schedule Y.

D. As of December 31, 2020 and 2019, the Company reported $0.8 million and $0.1 million, respectively, as amounts due from the parent company and the ultimate parent, Pacific LifeCorp and PMHC, and $58 million and $35 million, respectively, due from other affiliated companies. As of December 31, 2020 and 2019, the Company reported $3 million, as amount due to other affiliated companies. It is the Company’s practice to settle these amounts no later than 90 days after the due date.

The Company has an agreement with PL&A to lend up to $100 million at a variable interest rate. In December 2020, the Company terminated an agreement with Pacific Asset Holding LLC (PAH) to lend up to $350 million. There were no borrowings outstanding as of December 31, 2020.

E. The Company provides investment and administrative services for certain subsidiaries and affiliates under administrative services agreements.

F. Guarantees: The Company entered into agreements with PLR, Pacific Life Re (Australia) Pty Limited (PLRA) and, effective in 2020, Pacific Life Re International Limited (RIBM), all such entities being wholly-owned indirect subsidiaries of Pacific LifeCorp, to guarantee the performance of reinsurance obligations of PLR, PLRA and RIBM, respectively. These guarantees are secondary to the guarantees provided by Pacific LifeCorp and would only be triggered in the event of nonperformance by PLR, PLRA or RIBM (with respect to their guarantees) and Pacific LifeCorp. PLR, PLRA and RIBM each pay the Company a fee for their respective guarantees. See Note 14.A.2.

The Company had an agreement with PLRC, an exempt life insurance company domiciled in Barbados and wholly owned by the Company, to guarantee the performance of reinsurance obligations of PLRC. Effective in 2020, all business in PLRC has been novated out of the entity and into RGBM and the Canada branch of PLR. PLRC was subsequently dissolved in December of 2020.

The Company guarantees the performance of the reinsurance obligations of PLR, including the reinsurance obligations assumed by its Canada branch, which includes the business novated from PLRC. Effective in 2020, the Company entered into an agreement with RGBM to guarantee the reinsurance obligations of the business novated from PLRC. Management believes that additional obligations, if any, related to the guarantee agreements are not likely to have a material adverse impact on the Company's financial statements.

The Company has a guarantee to provide funds, on Pacific LifeCorp's behalf, of up to 165 million pounds sterling to PLR. This guarantee is contingent on the nonperformance of a contingent capital commitment between Pacific LifeCorp and PLR.

G. On September 1, 1997, Pacific Mutual Life Insurance Company (Pacific Mutual) implemented a plan of conversion to form a mutual holding company structure (the Conversion). The Conversion created Pacific LifeCorp, an intermediate stock holding company and the Company’s immediate parent, and PMHC, a Nebraska mutual holding company. Pacific Mutual was converted to a stock life insurance company and renamed Pacific Life. Under their respective charters, PMHC must always own at least 51% of the outstanding voting stock of Pacific LifeCorp, and Pacific LifeCorp must always own 100% of the voting stock of Pacific Life.

NOTES TO FINANCIAL STATEMENTS

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary SCA.

I. The Company holds no investments in SCA entities that exceed 10% of admitted assets of the Company.

J. The Company did not recognize any impairment write-downs for its investments in SCA entities during 2020.

K. The Company does not have investments in foreign insurance subsidiaries with adjusted U.S. GAAP reserves.

L. In accordance with SSAP No. 97, *Investments in Subsidiary, Controlled, and Affiliated Entities* and SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies*, the Company utilizes a look-through approach in valuing its investment in Pacific Private Equity Fund Incentive Allocation LLC (PPEIA), a downstream, non-insurance holding company that does not produce audited financial statements. The Company's valuation of PPEIA was $4 million as of December 31, 2020.

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	$0	$0	$0
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	0	0	0
c.	SSAP No. 97 8b(iii) Entities				
	DFA Balanced Allocation	0.01%	26,787	26,787	0
	Pacific Dynamic Conservative Growth	0.01%	64,665	64,665	0
	Pacific Dynamic Growth	0.01%	98,463	98,463	0
	Pacific Dynamic Moderate Growth	0.01%	293,031	293,031	0
	Pacific Funds ESG Core Bond Fund Adv Class	100.00%	12,556,154	12,556,154	0
	Pacific Funds ESG Core Bond Fund Class I	100.00%	12,556,154	12,556,154	0
	Pacific Funds Large-Cap Value, Advisor	36.24%	8,695,654	8,695,654	0
	Pacific Funds Small-Cap Value, Advisor	44.37%	6,974,956	6,974,956	0
	Pacific Funds Ultra Short Income Class D	83.03%	12,965,945	12,965,945	0
	Pacific Funds Ultra Short Income Class I	83.03%	12,966,344	12,966,344	0
	Pacific Global Focused High	90.84%	25,419,648	25,419,648	0
	Pacific Global Senior Loan ETF	83.33%	24,382,562	24,382,562	0
	Pacific Optimization Aggressive Growth	0.01%	228,999	228,999	0
	Pacific Optimization Conservative	0.01%	171,355	171,355	0
	Pacific Optimization Growth	0.01%	1,001,114	1,001,114	0
	Pacific Optimization Moderate	0.01%	1,149,966	1,149,966	0
	Pacific Optimization Moderate Conservative	0.01%	275,740	275,740	0
	Pacific Select Focused Growth Port P SHS	0.02%	45,294	45,294	0
	Pacific Select Health Sciences Port P	0.01%	48,980	48,980	0
	Pacific Select Technology Port P SHS	0.01%	33,898	33,898	0
	Pacific Services Canada Limited	100.00%	4,514,895	0	4,514,895
	Total SSAP No. 97 8b(iii) Entities	XXX	124,470,604	119,955,709	4,514,895
d.	SSAP No. 97 8b(iv) Entities				
	Pacific Life Reinsurance Company II Limited				
	Total SSAP No. 97 8b(iv) Entities	XXX	0	0	0
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	124,470,604	119,955,709	4,514,895
f.	Aggregate Total (a+e)	XXX	$124,470,604	$119,955,709	$4,514,895

NOTES TO FINANCIAL STATEMENTS

2. NAIC Filing Response Information

	SCA Entity	Type of NAIC Filing (a)	Date of Filing to the NAIC	NAIC Valuation Amount		NAIC Response Received (Y/N)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Y/N)	Code (b)
a.	SSAP No. 97 8a Entities							
	Total SSAP No. 97 8a Entities	XXX	XXX	$0		XXX	XXX	XXX
b.	SSAP No. 97 8b(ii) Entities							
	Total SSAP No. 97 8b(ii) Entities	XXX	XXX	0		XXX	XXX	XXX
c.	SSAP No. 97 8b(iii) Entities							
	DFA Balanced Allocation	S2	8/27/20	23,813	(e)	Yes	No	I
	Pacific Dynamic Conservative Growth	S2	8/27/20	57,511	(e)	Yes	No	I
	Pacific Dynamic Growth	S2	8/27/20	84,868	(e)	Yes	No	I
	Pacific Dynamic Moderate Growth	S2	8/27/20	255,237	(e)	Yes	No	I
	Pacific Funds ESG Core Bond Fund Adv Class	N/A	N/A	N/A	(f)	N/A	N/A	N/A
	Pacific Funds ESG Core Bond Fund Class I	N/A	N/A	N/A	(f)	N/A	N/A	N/A
	Pacific Funds Large-Cap Value, Advisor	S2	9/24/20	6,317,353	(c)	Yes	No	I
	Pacific Funds Small-Cap Value, Advisor	S2	9/24/20	4,429,037	(c)	Yes	No	I
	Pacific Funds Ultra Short Income Class D	S2	8/27/20	12,206,059	(c)	Yes	No	I
	Pacific Funds Ultra Short Income Class I	S2	8/27/20	12,206,110	(c)	Yes	No	I
	Pacific Global Focused High	S2	8/27/20	23,195,911	(d)	Yes	No	I
	Pacific Global Senior Loan ETF	S2	8/27/20	23,256,897	(d)	Yes	No	I
	Pacific Optimization Aggressive Growth	S2	8/27/20	203,228	(e)	Yes	No	I
	Pacific Optimization Conservative	S2	8/27/20	158,511	(e)	Yes	No	I
	Pacific Optimization Growth	S2	8/27/20	886,340	(e)	Yes	No	I
	Pacific Optimization Moderate	S2	8/27/20	1,026,288	(e)	Yes	No	I
	Pacific Optimization Moderate Conservative	S2	8/27/20	250,238	(e)	Yes	No	I
	Pacific Select Focused Growth Port P SHS	S2	8/27/20	32,684	(e)	Yes	No	I
	Pacific Select Health Sciences Port P	S2	8/27/20	41,150	(e)	Yes	No	I
	Pacific Select Technology Port P SHS	S2	8/27/20	22,975	(e)	Yes	No	I
	Pacific Services Canada Limited	N/A	N/A	N/A		N/A	N/A	N/A
	Total SSAP No. 97 8b(iii) Entities	XXX	XXX	84,654,210		XXX	XXX	XXX
d.	SSAP No. 97 8b(iv) Entities							
	Total SSAP No. 97 8b(iv) Entities	XXX	XXX	0		XXX	XXX	XXX
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	84,654,210		XXX	XXX	XXX
f.	Aggregate Total (a+e)	XXX	XXX	$84,654,210		XXX	XXX	XXX

(a) S1- Sub-1, S2- Sub-2 or RDF - Resubmission of Disallowed Filing

(b) I- Immaterial or M - Material

(c) Valuation based on 3/31/19 U.S. GAAP statement balances

(d) Valuation based on 6/30/20 U.S. GAAP statement balances

(e) Valuation based on 12/31/19 U.S. GAAP statement balances

(f) Purchased on 12/11/2020. The Company will file S1-Sub-1 during Q1 2021

N. The Company did not report any investments in an insurance SCA for which the statutory capital and surplus reflects a departure from the NAIC statutory accounting practices and procedures.

O. The Company did not have investments in SCA or SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies,* entities where its share of losses exceeds its investments.

11. DEBT

A. The Company maintains a $700 million commercial paper program. There was no commercial paper debt outstanding as of December 31, 2020 and 2019. In addition, the Company has a bank revolving credit facility of $400 million with a maturity date of June 2023 that serves as a back-up line of credit for the commercial paper program. Interest is at variable rates. This facility had no debt outstanding as of December 31, 2020 and 2019. As of and during the year ended December 31, 2020, the Company was in compliance with the debt covenants related to these facilities. The Company maintains a reverse repurchase line of credit with various financial institutions. There was no debt outstanding in connection with this line of credit as of December 31, 2020.

The Company has an outstanding liability for borrowed money in the amount of $49 million due to unrelated third party, and it has payments of principal and interest that are due monthly with an effective rate of 4.7% and the liability matures on September 1, 2026. The lender’s collateral for the amount borrowed is a participation interest in two of the Company’s commercial mortgage loans that are secured by real estate properties. See Note 17.B.5.

NOTES TO FINANCIAL STATEMENTS

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $1.7 billion and $1.2 billion as of December 31, 2020 and 2019, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. Interest is at variable or fixed rates.

Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds in an investment spread strategy, consistent with its other investment spread business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's general strategy to utilize funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. There was no debt outstanding with the FHLB as of December 31, 2020 and December 31, 2019.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account
(a)	Membership Stock - Class A *	$500,000	$500,000	$0
(b)	Membership Stock - Class B *	4,090,000	4,090,000	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	2,107,600	2,107,600	0
(e)	Aggregate Total (a+b+c+d)	$6,697,600	$6,697,600	$0
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,688,000,000	XXX	XXX

2. Prior Year

		1 Total 2+3	2 General Account	3 Separate Account
(a)	Membership Stock - Class A *	$500,000	$500,000	$0
(b)	Membership Stock - Class B *	4,090,000	4,090,000	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	149,500	149,500	0
(e)	Aggregate Total (a+b+c+d)	$4,739,500	$4,739,500	$0
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,189,000,000	XXX	XXX

* Required stock

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	4,090,000	4,090,000	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3)	$705,074,424	$637,463,647	$102,000,000
2. Current Year General Account Total Collateral Pledged	705,074,424	637,463,647	102,000,000
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	277,074,707	264,279,727	102,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$926,207,727	$914,609,711	$507,500,000
2. Current Year General Account Maximum Collateral Pledged	926,207,727	914,609,711	507,500,000
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	388,756,147	388,756,147	102,000,000

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	102,000,000	102,000,000	0	$102,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$102,000,000	$102,000,000	$0	$102,000,000
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	102,000,000	102,000,000	0	$102,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$102,000,000	$102,000,000	$0	$102,000,000

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$20,000,000	$20,000,000	$0
2. Funding Agreements	547,400,000	547,400,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$567,400,000	$567,400,000	$0

c. The Company's current borrowings from FHLB are not subject to prepayment penalties.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan:

The Company maintains a Supplemental Executive Retirement Plan (SERP) for certain eligible employees. The SERP is a non-qualified defined benefit plan. As of December 31, 2020 and 2019, the benefit obligation was $78 million and $71 million, respectively. The fair value of plan assets as of December 31, 2020 and 2019 was zero.

NOTES TO FINANCIAL STATEMENTS

Postretirement Plans:

The Company provides a postretirement health care reimbursement plan (the Plan) that provides benefits for eligible retirees and their dependents. As of December 31, 2020 and 2019, the benefit obligation was $7 million and $8 million, respectively. The fair value of the plan assets as of December 31, 2020 and 2019 was zero. The Company reserves the right to modify or terminate the Plan at any time. As in the past, the general policy is to fund these benefits on a pay-as-you-go basis.

Summary of Assets, Obligations and Assumptions at December 31, 2020 and 2019:

1. Change in Benefit Obligation

a. Pension Benefits

	Overfunded		Underfunded	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
1. Benefit Obligation at Beginning of Year	$0	$0	$71,026,090	$72,823,278
2. Service Cost	0	0	4,450,487	5,285,597
3. Interest Cost	0	0	2,110,945	2,980,454
4. Contribution by Plan Participants	0	0	0	0
5. Actuarial (Gain) Loss	0	0	3,669,309	2,248,432
6. Foreign Currency Exchange Rate Changes	0	0	0	0
7. Benefits Paid	0	0	(2,809,173)	(4,290,309)
8. Plan Amendments	0	0	0	1,172,763
9. Business Combinations, Divestitures, Curtailments, Settlements and Special Termination Benefits	0	0	0	(9,194,125)
10. Benefit Obligation at End of Year	$0	$0	$78,447,658	$71,026,090

b. Postretirement Benefits

	Overfunded		Underfunded	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
1. Benefit Obligation at Beginning of Year	$0	$0	$8,437,000	$8,495,000
2. Service Cost	0	0	1,000	0
3. Interest Cost	0	0	210,000	326,000
4. Contribution by Plan Participants	0	0	0	0
5. Actuarial (Gain) Loss	0	0	(1,207,000)	400,000
6. Foreign Currency Exchange Rate Changes	0	0	0	0
7. Benefits Paid	0	0	(441,000)	(784,000)
8 Plan Amendments	0	0	0	0
9. Business Combinations, Divestitures, Curtailments, Settlements and Special Termination Benefits	0	0	(7,000)	0
10. Benefit Obligation at End of Year	$0	$0	$6,993,000	$8,437,000

c. Special or Contractual Benefits per SSAP No. 11

	Overfunded		Underfunded	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
1. Benefit Obligation at Beginning of Year	$0	$0	$0	$0
2. Service Cost	0	0	0	0
3. Interest Cost	0	0	0	0
4. Contribution by Plan Participants	0	0	0	0
5. Actuarial (Gain) Loss	0	0	0	0
6. Foreign Currency Exchange Rate Changes	0	0	0	0
7. Benefits Paid	0	0	0	0
8 Plan Amendments	0	0	0	0
9. Business Combinations, Divestitures, Curtailments, Settlements and Special Termination Benefits	0	0	0	0
10. Benefit Obligation at End of Year	$0	$0	$0	$0

2. Change in Plan Assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
a. Fair Value of Plan Assets at Beginning of Year	$0	$0	$0	$0	$0	$0
b. Actual Return on Plan Assets	0	0	0	0	0	0
c. Foreign Currency Exchange Rate Changes	0	0	0	0	0	0
d. Reporting Entity Contribution	2,809,173	13,602,804	441,000	784,000	0	0
e. Plan Participants' Contribution	0	0	0	0	0	0
f. Benefits Paid	(2,809,173)	(4,290,309)	(441,000)	(784,000)	0	0
g. Business Combinations, Divestitures, Settlements and Special Termination Benefits	0	(9,312,495)	0	0	0	0
h. Fair Value of Plan Assets at End of Year	$0	$0	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

3. Funded Status

	Pension Benefits		Postretirement Benefits	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
a. Components:				
1. Prepaid Benefit Costs	$0	$0	$0	$0
2. Overfunded Plan Assets	0	0	0	0
3. Accrued Benefit Costs	58,363,223	53,193,292	6,333,000	6,563,000
4. Liability for Pension Benefits	20,084,435	17,832,798	660,000	1,874,000
b. Assets and Liabilities Recognized:				
1. Assets (Nonadmitted)	$0	$0	$0	$0
2. Liability Recognized	78,447,658	71,026,090	6,993,000	8,437,000
c. Unrecognized Liabilities	$0	$0	$0	$0

4. Components of Net Periodic Benefits

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
a. Service Cost	$4,450,487	$5,285,597	$1,000	$0	$0	$0
b. Interest Cost	2,110,945	2,980,454	210,000	326,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	1,160,945	1,060,604	0	171,000	0	0
f. Prior Service Cost or Credit	256,727	357,552	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	2,380,346	0	0	0	0
h. Total Net Periodic Benefit Cost	$7,979,104	$12,064,553	$211,000	$497,000	$0	$0

5. Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Costs

	Pension Benefits		Postretirement Benefits	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
a. Items Not Yet Recognized as a Component of Net Periodic Cost - Prior Year	$17,832,798	$18,091,735	$1,874,000	$1,645,000
b. Net Transition Asset or Obligation Recognized	0	0	0	0
c. Net Prior Service Cost or Credit Arising During the Period	0	1,172,763	0	0
d. Net Prior Service Cost or Credit Recognized	(256,727)	(468,634)	0	0
e. Net Gain and Loss Arising During the Period	3,669,309	2,248,432	(1,214,000)	400,000
f. Net Gain and Loss Recognized	(1,160,945)	(3,211,498)	0	(171,000)
g. Items Not Yet Recognized as a Component of Net Period cost - Current Year	$20,084,435	$17,832,798	$660,000	$1,874,000

6. Amounts in Unassigned Funds (Surplus) that Have Not Yet Been Recognized as Components of Net Period Benefit Cost

	Pension Benefits		Postretirement Benefits	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
a. Net Transition Asset or Obligation	$0	$0	$0	$0
b. Net Prior Service Cost or Credit	962,276	1,219,003	0	0
c. Net Recognized Gains or Losses	19,122,159	16,613,795	660,000	1,874,000

NOTES TO FINANCIAL STATEMENTS

7. Weighted-average Assumptions Used to Determine Net Periodic Benefit Costs as of December 31:

		Pension Benefits		Postretirement Benefits	
		2020	2019	2020	2019
a.	Weighted-average Discount Rate	2.90%	4.15%	3.05%	4.20%
b.	Expected Long-term Rate of Return on Plan Assets	N/A	N/A	N/A	N/A
c.	Rate of Compensation Increase	N/A	N/A	N/A	N/A
d.	Interest Credit Rates/ Pre-1994 RRA Subsidy Increase (For Cash Balance Plan and Other Plans With Promised Interest Crediting Rates)	3.10%	4.15%	5.00%	5.00%

Weighted-average Assumptions Used to Determine Projected Benefit Obligations as of December 31:

		Pension Benefits		Postretirement Benefits	
		2020	2019	2020	2019
e.	Weighted-average Discount Rate	2.05%	2.90%	2.25%	3.05%
f.	Rate of Compensation Increase	N/A	N/A	N/A	N/A
g.	Interest Credit Rates/ Pre-1994 RRA Subsidy Increase (For Cash Balance Plan and Other Plans With Promised Interest Crediting Rates)	2.40%	3.10%	3.50%	5.00%

8. The amount of the accumulated benefit obligation for defined benefit pension plans was $78 million and $71 million for the years ended December 31, 2020 and 2019, respectively.

9. The Company does not have multiple non-pension postretirement benefit plans.

10. The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Years	Amount
a.	2021	$9,333,873
b.	2022	8,156,726
c.	2023	6,958,081
d.	2024	7,711,117
e.	2025	8,425,881
f.	2026 through 2030	31,676,240

11. The Company does not have any regulatory contribution requirements for 2020. Expected employer contributions in 2021 are $8 million for the other retirement plans and $2 million for the postretirement plans.

12. There were no securities of the employer or related parties included in plan assets, or insurance contracts issued by the Company or related parties covering benefits of plan participants during the year.

13. The Company does not use any alternative methods to amortize prior service amounts or unrecognized net gains or losses.

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

15. The Company did not have any special termination benefits.

16. The Company did not have any significant gains or losses related to changes in the defined benefit obligation.

17. Benefit obligations and fair value of plan assets:

		Pension Benefits December 31, 2020	Postretirement Benefits December 31, 2020
a.	Projected Benefit Obligation / Accumulated Postretirement Benefit Obligation	$78,447,658	$6,993,000
b.	Fair Value of Plan Assets	0	0
c.	Underfunded	$78,447,658	$6,993,000
	Surplus Impact to be Recognized in the Financial Statements in Future Periods	$0	$0

18. The Company adopted SSAP No. 92, *Postretirement Benefits Other Than Pensions*, effective January 1, 2013 and elected to immediately recognize the transition obligation.

B-D. The Company's defined benefit plan is unfunded without plan assets.

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plans:

The Company provides a Retirement Incentive Savings Plan (RISP) covering all eligible employees. The Company's RISP matches 75% of each employee's contribution, up to a maximum of 6% of eligible employee compensation. The Company's match plus other contributions made by the Company to the RISP amounted to $44 million and $40 million for the years ended December 31, 2020 and 2019, respectively.

The Company has deferred compensation plans that permit eligible employees to defer portions of their compensation and earn interest on the deferred amounts. The interest rate is determined quarterly. The compensation that has been deferred has been accrued and the primary expense related to this plan, other than compensation, is interest on the deferred amounts. As of December 31, 2020 and 2019, the deferred amounts were $138 million and $131 million, respectively. The Company credited to the plan $7 million for the years ended December 31, 2020 and 2019.

F. The Company does not participate in a qualified, non contributory defined benefit pension plan.

G. The Company does not participate in a qualified, non contributory defined benefit pension plan sponsored by an affiliated consolidated/ holding company.

H. The Company has no obligation for postemployment benefits or compensated absences that have not been accrued for in accordance with SSAP No. 11, *Postemployment Benefits and Compensated Absences.*

I. There was no impact of the Medicare Modernization Act on postretirement benefits.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A. The Company has 600,000 shares of common stock authorized, issued and outstanding with a par value of $50.00 per share. There is only one class of shares.

B. The Company has no preferred stock authorized or outstanding.

C. The payment of dividends by the Company to Pacific LifeCorp is subject to restrictions set forth in the State of Nebraska insurance laws. These laws require (i) notification to the NE DOI for the declaration and payment of any dividend and (ii) approval by the NE DOI for accumulated dividends within the preceding twelve months that exceed the greater of 10% of statutory policyholder surplus as of the preceding December 31 or statutory net gain from operations for the preceding twelve months ended December 31. Based on this limitation and 2020 statutory results, the Company could pay up to $769 million in dividends during the year ending December 31, 2021 to Pacific LifeCorp, without prior approval by the NE DOI, subject to the notification requirement.

D. The Company paid a $650 million ordinary cash dividend to Pacific LifeCorp on December 19, 2019. The Company did not pay any dividends during 2020.

E. Within the limitations of item C. above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. There are no other restrictions on unassigned surplus.

G. There were no advances to surplus.

H. The Company does not hold any stock for special purposes.

I. There is no change in the balance of special surplus funds from the prior year.

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Each of the Following as of December 31, 2020:

1. Cumulative Unrealized Gains and (Losses): $332 million

2. Nonadmitted Assets: $606 million

3. Separate Account Business: $0 million

4. Asset Valuation Reserve (AVR): $469 million

5. Provision for Reinsurance: $0 million

NOTES TO FINANCIAL STATEMENTS

K. The Company Issued the Following Surplus Debentures or Similar Obligations

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Notes Current Year*	Unapproved Interest And/ Or Principal
00001	12/30/1993	7.900%	$150,000,000	N	$133,549,000	$133,549,000	$0
00002	06/15/2009	9.250%	1,000,000,000	N	384,555,000	384,555,000	0
00003	03/30/2010	6.000%	450,000,000	Y	55,958,000	0	0
00004	01/22/2013	5.125%	500,000,000	Y	406,624,068	406,791,546	0
00005	10/24/2017	4.300%	750,000,000	N	749,415,909	749,436,908	0
Total	XXX	XXX	$2,850,000,000	XXX	$1,730,101,977	$1,674,332,454	$0

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentages (Not Including Amounts Paid To a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
00001	$10,550,371	$336,349,290	$0	$0	$16,451,000	12/30/2023
00002	35,571,338	1,538,795,646	0	0	615,445,000	06/15/2039
00003	1,678,740	606,618,764	0	55,958,000	450,000,000	02/05/2020
00004	21,037,612	269,270,241	0	0	89,510,000	01/25/2043
00005	32,250,000	96,750,000	0	0	0	10/24/2067
Total	$101,088,061	$2,847,783,941	XXX	$55,958,000	$1,171,406,000	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Are Surplus Note Payments Subject To Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used To Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
00001	N	N	N	N/A	N/A
00002	N	N	N	N/A	N/A
00003	N	N	N	N/A	N/A
00004	N	N	N	N/A	N/A
00005	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party To the Surplus Note Issuer? (Y/N)
00001	N/A	N/A	N
00002	N/A	N/A	N
00003	N/A	N/A	N
00004	N/A	N/A	N
00005	N/A	N/A	N
Total	N/A	N/A	XXX

On December 30, 1993, the Company issued Contribution Certificates, also referred to as surplus notes (1993 Surplus Notes) in the principal amount of $150 million for net cash proceeds of approximately $147.4 million at an interest rate of 7.90% maturing on December 30, 2023. Interest is payable semiannually on June 30 and December 30. The Company had entered into interest rate swaps converting these surplus notes to variable rate notes based upon the London Interbank Offered Rate (LIBOR). During the year ended December 31, 2011, the interest rate swaps were terminated. Deferred gains related to the termination of the interest rate swaps were recorded directly to surplus in “aggregate write-ins for other than special surplus funds” and are amortized as a reduction of interest expense over the life of the surplus notes using the effective interest method. As of December 31, 2020, total unamortized gains were $15 million. Amortization totaled $5 million and $4 million for the years ended December 31, 2020 and 2019.

The 1993 Surplus Notes were issued pursuant to Rule 144A under the Securities Act of 1933, underwritten by Merrill Lynch & Co., Goldman Sachs & Co., and J.P. Morgan Securities, Inc., and are administered by JPMorgan Chase Bank. The 1993 Surplus Notes may not be redeemed at the option of the Company or any holder of the 1993 Surplus Notes. The 1993 Surplus Notes are unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company. Each payment of interest on and the repayment of principal of the 1993 Surplus Notes may be made only out of the Company’s surplus and with the prior approval of the Director of the NE DOI. The 1993 Surplus Notes are held by bank custodians for unaffiliated investors and may hold 10% or more of the outstanding notes at any time.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company pursuant to a tender offer repurchased and retired $16 million of the 1993 Surplus Notes. A tender offer premium payment of $4 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $3 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

NOTES TO FINANCIAL STATEMENTS

On June 15, 2009, the Company issued $1 billion of surplus notes at a fixed interest rate of 9.25%, maturing on June 15, 2039 (2009 Surplus Notes). Interest is payable semiannually on June 15 and December 15. The Company may redeem all or a portion of the 2009 Surplus Notes at its option, subject to the prior approval of the Director of the NE DOI for such optional redemption. The 2009 Surplus Notes are unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company. Each payment of interest on and the repayment of principal of the 2009 Surplus Notes may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI. The Company had entered into interest rate swaps converting these surplus notes to variable rate notes based upon the LIBOR. During the year ended December 31, 2011, the interest rate swaps were terminated. Deferred gains related to the termination of the interest rate swaps were recorded directly to surplus in "aggregate write-ins for other than special surplus funds" and are amortized as a reduction of interest expense over the life of the surplus notes using the effective interest method. As of December 31, 2020, total unamortized gains were $116 million. Amortization totaled $3 million for the years ended December 31, 2020 and 2019.

The 2009 Surplus Notes were issued pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman Sachs & Co., UBS Investment Bank and Wachovia Securities. U.S. Bank has been appointed as fiscal agent to act as registrar, principal paying agent and transfer agent with respect to the 2009 Surplus Notes. The 2009 Surplus Notes are held by bank custodians for unaffiliated investors and may hold 10% or more of the outstanding notes at any time.

On January 22, 2013, with the approval of the Director of the NE DOI, the Company pursuant to a tender offer repurchased and retired $323 million of the 2009 Surplus Notes. A tender offer premium payment of $155 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $112 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

On February 11, 2016, with the approval of the Director of the NE DOI, the Company repurchased and retired an additional $56 million of principal of its 2009 Surplus Notes. A premium payment of $24 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $18 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company pursuant to a tender offer repurchased and retired $236 million of the 2009 Surplus Notes. A tender offer premium payment of $166 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $74 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

On March 30, 2010, the Company issued a $450 million, 10-year surplus note to its parent, Pacific LifeCorp, at a fixed interest rate of 6.00% with semi-annual interest payments due February 5 and August 5, maturing on February 5, 2020 (2010 Surplus Note). The 2010 Surplus Note is unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company. Each payment of interest on and the repayment of principal of the 2010 Surplus Note may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company repurchased and retired $217 million of the 2010 Surplus Note.

On November 30, 2017, with the approval of the Director of the NE DOI, the Company repurchased and retired $177 million of the 2010 Surplus Note.

On February 5, 2020, with the approval of the Director of the NE DOI, the Company repaid the remaining $56 million of principal of the 2010 Surplus Note.

Concurrent with the repurchase of 2009 Surplus Notes on January 22, 2013 discussed above and, with the approval of the Director of the NE DOI, the Company issued a $500 million, 30-year surplus note to its parent, Pacific LifeCorp, at a fixed interest rate of 5.125%, with semi-annual interest payments due January 25 and July 25, maturing on January 25, 2043 (2013 Surplus Note). Each payment of interest on and the repayment of principal of the 2013 Surplus Notes may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI. The 2013 Surplus Note is unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company repurchased and retired $90 million of the 2013 Surplus Note.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company issued $750 million of 4.3% surplus notes maturing on October 24, 2067 (2017 Surplus Notes). The 2017 Surplus Notes accrue interest at a fixed rate of 4.3% through October 23, 2047, and thereafter until maturity at a floating rate equal to the three-month LIBOR for deposits in U.S. dollars plus 2.796%. Interest is payable semiannually on April 24 and October 24 until and including October 24, 2047, and thereafter quarterly on January 24, April 24, July 24 and October 24 of each year, commencing on January 24, 2048. The Company may redeem all or a portion of the 2017 Surplus Notes at its option any time on or after October 24, 2047 at the redemption price described under the terms of the 2017 Surplus Notes subject to the prior approval of the Director of the NE DOI for such optional redemption. Each payment of interest on and the repayment of principal of the 2017 Surplus Notes may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI. The 2017 Surplus Notes are held by bank custodians for unaffiliated investors and may hold 10% or more of the outstanding notes at any time. The 2017 Surplus Notes are unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company.

L-M. The Company has not had any quasi-reorganizations.

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

1. The Company has an agreement with PL&A to lend up to $100 million at a variable interest rate. In December 2020, the Company terminated an agreement with PAH to lend up to $350 million. There were no borrowings outstanding as of December 31, 2020. In connection with the operations of certain subsidiaries, the Company has made commitments to provide for additional capital funding as may be required. Refer to Schedule Y - Part 2 for additional details.

   The Company had $2,647 million of commitments to fund investments in SCA entities, joint ventures, partnerships and limited liability companies listed on Schedule BA.

   The Company has no commitments or contingent commitments related to LIHTC investments.

2. Nature and Circumstances of Guarantees:

Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement.	Liability Recognition of Guarantee. (Include Amount Recognized at Inception. If No Initial Recognition, Document Exception Allowed Under SSAP No. 5R.)	Ultimate Financial Statement Impact If Action Under the Guarantee Is Required.	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor Could Be Required to Make Under the Guarantee. If Unable to Develop an Estimate, This Should Be Specifically Noted.	Current Status of Payment or Performance Risk of Guarantee. Also Provide Additional Discussion as Warranted.
In connection with the operations of certain subsidiaries, Pacific Life has made commitments to provide for additional capital funding as may be required.	Recognition is exempted under SSAP No. 5R. paragraph 18.d.	Unlimited	Unlimited	None pending at 12/31/20
Pacific Life guarantees the performance of reinsurance obligations of PLR, including the reinsurance obligations assumed by its Canada Branch, which includes the business novated from PLRC. Effective July 1, 2020, Pacific Life entered into an agreement with RGBM to guarantee the reinsurance obligations of the business novated from PLRC.	Recognition is exempted under SSAP No. 5R. paragraph 18.g.	Unlimited	Unlimited	None pending at 12/31/20
Pacific Life has guaranteed PLR and PLRAs' performance of its unaffiliated reinsurance obligations.	Recognition is exempted under SSAP No. 5R. paragraph 18.g.	Unlimited	Unlimited	None pending at 12/31/20
In connection with the operations of Pacific LifeCorp, Pacific Life has a guarantee to provide funds to PLR if Pacific LifeCorp does not perform on a contingent capital commitment to PLR.	Initial liability recognized at inception is based on the premium receivable by the guarantor according to SSAP No. 5R, paragraph 20, footnote 4. Initial liability was immaterial.	165 million pounds sterling (a)	165 million pounds sterling (a)	None pending at 12/31/20
Total				XXX

(a) The USD equivalent as of 12/31/2020 was approximately $225 million

3. The Company does not have potential future payments required to be made under guarantee obligations.

B. Assessments

1. The Company is required by law to participate in the guaranty associations of the various states in which it is licensed to do business. The state guaranty associations ensure payments of guaranteed benefits, with certain restrictions, to policyholders of impaired or insolvent insurance companies by assessing all other companies operating in similar lines of business. The Company has not received notification of any insolvency that is expected to result in a material guaranty fund assessment.

   The Company has a liability for estimated guaranty fund assessments and a related premium tax asset. As of December 31, 2020 and 2019, the estimated liability was $1.6 million and $0.6 million, respectively. As of December 31, 2020 and 2019, the related premium tax asset as $1.5 million and $1.9 million, respectively. These amounts represent management’s best estimate based on information received from the state in which the Company writes business and may change due to many factors including the Company’s share of the ultimate cost of current insolvencies. Future guaranty fund assessments are expected to be paid based on anticipated funding periods for each guaranty association obligation. Premium tax offsets are expected to be realized based on regulations set forth by various state taxing authorities.

NOTES TO FINANCIAL STATEMENTS

2. Assets from Paid and Accrued Premium Tax Offset Rollforward

	December 31, 2020
a. Assets Recognized from Paid and Accrued Premium Tax Offsets and Policy Surcharges Prior Year-end	$1,907,786
b. Decreases Current Year:	
Premium Tax Offsets Applied	(413,946)
c. Increases Current Year:	
Guaranty Fund Assessments Paid	47,171
d. Assets Recognized from Paid and Accrued Premium Tax Offsets and Policy Surcharges Current Year-end	$1,541,011

3. The Company does not have guaranty fund liabilities and assets related to assessments from insolvencies of entities that wrote long-term care contracts.

C. The Company did not recognize any gain contingencies.

D. The Company did not have claims related extra contractual obligations or bad faith losses stemming from lawsuits.

E The Company did not have joint and several liability arrangements accounted for under SSAP 5R, *Liabilities, Contingencies and Impairments of Assets.*

F. All Other Contingencies

The Company is a respondent in a number of legal proceedings, some of which involve allegations for extra-contractual damages. Although the Company is confident of its position in these matters, success is not a certainty and a judge or jury could rule against the Company. In the opinion of management, the outcome of such proceedings is not likely to have a material adverse effect on the Company's financial statements. The Company believes adequate provision has been made in its financial statements for all probable and reasonably estimable losses for litigation claims against the Company.

In 2007, the IRS issued Rev. Rul. 2007-54, interpreting then-current tax law regarding the computation of the DRD. Later in 2007, the IRS issued Revenue Ruling 2007-61, suspending Rev. Rul. 2007-54 and indicating that the IRS would re-address this issue in a future regulation project. In 2014, the IRS issued Rev. Rul. 2014-7, stating that it would not address this issue through regulation, but instead would defer to legislative action. Rev. Rul. 2014-7 also expressly superseded Rev. Rul. 2007-54, and declared Rev. Rul. 2007-61 obsolete. With the enactment the Act on December 22, 2017, DRD computations have been modified effective January 1, 2018. Therefore, the Company does not expect that any of the rulings described above will affect DRD computations in the future. However, in open tax years before 2018, the Company could still lose a substantial portion of its DRD claims, which could in turn have a material adverse effect on the Company's financial statements.

In the course of its business, the Company provides certain indemnifications related to dispositions, acquisitions, investments, lease agreements or other transactions that are triggered by, among other things, breaches of representations, warranties or covenants provided by the Company. These obligations are typically subject to time limitations that vary in duration, including contractual limitations and those that arise by operation of law, such as applicable statutes of limitation. Because the amounts of these types of indemnifications often are not explicitly stated, the overall maximum amount of the obligation under such indemnifications cannot be reasonably estimated. The Company has not historically made material payments for these types of indemnifications. The estimated maximum potential amount of future payments under these obligations is not determinable due to the lack of a stated maximum liability for certain matters, and therefore, no related liability has been recorded. Management believes that judgments, if any, against the Company related to such matters are not likely to have a material adverse effect on the Company's financial statements.

The Company issues synthetic GICs to Employee Retirement Income Security Act of 1974 (ERISA) qualified defined contribution employee benefit plans and 529 plans. The plan uses the contract in its stable value fixed income option. The Company receives a fee for providing book value accounting for the plan’s stable value fixed income option. In the event that plan participant elections exceed the fair value of the assets or if the contract is terminated and at the end of the termination period the book value under the contract exceeds the fair value of the assets, then the Company is required to pay the plan the difference between book value and fair value. The Company mitigates the investment risk through pre-approval and compliance monitoring of the investment guidelines, and contractual provisions including the credited rate reset formula that reflects the actual investment and cash flow experience of the underlying plan.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

A. Lessee Leasing Arrangements:

1. General Description

   a. The Company has operating leases for office space and equipment of its primary operating centers in Newport Beach, California, Omaha, Nebraska, and for its various field offices. Rental expense for the years ended December 31, 2020 and 2019 was $10 million and $7 million, respectively.

   b. There are no contingent rental payments.

   c. Certain rental commitments have renewal options extending through the year 2028. Some of these renewals are subject to adjustments in future periods.

   d. There are no significant restrictions imposed by these lease agreements.

   e. There were no lease agreements terminated early with liability recognized.

2. Remaining Non-cancelable Lease Terms

   a. At January 1, 2020, the minimum aggregate rental commitments are as follows:

	Year Ending December 31,	Operating Leases
1.	2021	$9,728,130
2.	2022	9,448,290
3.	2023	8,879,399
4.	2024	8,738,073
5.	2025 and thereafter	23,069,408
6.	Total	$59,863,300

   b. There were no non-cancelable subleases.

3. The Company was not involved in any material sale-leaseback transactions.

B. Leasing is not a significant business activity of the Company.

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 (notional) amount of the Company's financial instruments with off-balance-sheet risk.

	Assets		Liabilities	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
a. Swaps	$4,586,748,788	$5,169,393,053	$0	$0
b. Futures	2,736,378,891	1,766,256,571	0	0
c. Options	17,221,627,027	14,364,343,486	0	0
d. Total	$24,544,754,706	$21,299,993,110	$0	$0

   See Schedule DB for additional detail.

2. The notional amount of a derivative does not represent an amount that must be paid or received in the future, except in the case of currency swaps. However, such amounts do provide an indication of their potential sensitivity to interest rates, equity indices or currencies, as applicable. The market sensitivity of a derivative would approach that of a cash instrument having a face amount equal to the derivative's notional amount. Included in the table above is the notional for all derivative positions whether designated as a hedge or not. See Notes 1.C. and 8. for the accounting policies for derivative transactions and discussion of credit and market risk.

3. The Company is exposed to credit-related losses in the event of nonperformance by derivative counterparties to OTC derivatives. The Company manages its credit risk by dealing with creditworthy counterparties, establishing risk-control limits, executing legally enforceable master netting agreements, and obtaining collateral where appropriate. In addition, the Company evaluates the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned.

   The Company's credit exposure is measured on a counterparty basis as the net positive fair value of all derivative positions with the counterparty, net of income or expense accruals and collateral received. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance for the years ended December 31, 2020 and 2019. The Company does not expect any counterparties to fail to meet their obligations given their investment-grade ratings.

   The Company's OTC-cleared derivatives are effected through central clearing counterparties and its exchange-traded derivatives are effected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties to such derivatives.

NOTES TO FINANCIAL STATEMENTS

4. For OTC derivative transactions, the Company enters into legally enforceable master netting agreements which provide for the netting of payments and receipts with a single counterparty. The net position with each counterparty is calculated as the aggregate fair value of all derivative instruments with each counterparty, net of income or expense accruals and collateral paid or received. These master netting agreements include collateral arrangements with derivative counterparties, which requires positions be marked to market and margined on a daily basis by the daily settlement of variation margin. The Company has minimal counterparty exposure to credit-related losses in the event of non performance by these counterparties.

   The OTC agreements may include a termination event clause associated with financial strength ratings assigned by certain independent rating agencies. If these financial strength ratings were to fall below a specified level, as defined within each counterparty master agreement, or if one of the rating agencies were to cease to provide a financial strength rating, the counterparty could terminate the master agreement with payment due based on the net fair value of the underlying derivatives. As of December 31, 2020, the Company's financial strength ratings were above the specified level.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company did not have any transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

1. Loaned Securities:

   The Company participates in a securities lending program whereby securities are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires a minimum initial collateral, usually in the form of cash, equal to 102% of the fair value of the securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2020 was $2.3 billion, with fair value of $2.6 billion. Under these agreements, the Company recorded cash collateral received of $2.7 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. This collateral is not restricted, and there is no collateral that extends beyond one year from December 31, 2020. See Note 5.E. At December 31, 2020, there were no separate accounts securities lending arrangements.

2-3. The Company did not enter into agreements to service assets or liabilities.

4. The Company did not have securitizations, asset-backed financing arrangements or similar transfers accounted for as sales.

5. Transfers of Financial Assets Accounted for as Secured Borrowings:

   In 2015, the Company entered into a participation agreement with an unrelated third party (Transferee) that qualified as a secured borrowing transaction. The Company transferred an approximate 10% interest in two commercial mortgage loan receivables (the Loans) to the Transferee and maintained an ownership interest in the Loans. During the term of the agreement, the Company will share with the Transferee, pro-ratably, all cash flows from the Loans (net of any servicing fee) based on their ownership percentages of the current outstanding loan balance. As of December 31, 2020 the Company's reported book value in the Loans was $377 million and the secured borrowing balance was $49 million.

6. The Company did not have any transfers of receivables with recourse.

7. The Company did not have dollar repurchase or dollar reverse repurchase agreements.

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within thirty days of the sale date to enhance the Company's yield on its investment portfolio.

2. There were no securities with NAIC designation of 3 or below or unrated 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

A. The Company is not an administrator for any ASO Plans.

B. The Company is not an administrator for any ASC Plans.

C. The Company is not an administrator for any medicare or other similarly structured cost-based reimbursement contract.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted*	Total Direct Premiums Written/ Produced By
M Financial Holdings 1125 NW Couch Street, Suite 900 Portland, OR 97209	93-1189872	No	Direct Premiums	P	$90,412,162
Total	XXX	XXX	XXX	XXX	$90,412,162

*P - Premium Collection

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

A. The Company's financial assets and liabilities that are carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100R, *Fair Value*. The determination of fair value requires the use of observable market data when available. The hierarchy consists of the following three levels that are prioritized based on observable and unobservable inputs.

Level 1: Unadjusted quoted prices for identical instruments in active markets. Level 1 financial instruments include securities that are traded in an active exchange market.

Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in inactive markets; and model-derived valuations for which all significant inputs are observable market data.

Level 3: Valuations derived from valuation techniques in which one or more significant inputs are not market observable.

Investments reported at Net Asset Value (NAV) are not captured within the fair value hierarchy, but are separately identified in the table below.

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of December 31, 2020:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Obligations	$0	$2,275,000	$0	$0	$2,275,000
LBASS	0	12,203	478,112	0	490,315
Total Bonds	0	2,287,203	478,112	0	2,765,315
Common Stocks					
Industrial and Miscellaneous	107,299	0	6,697,600	0	6,804,899
Affiliates	119,955,709 (a)	0	0	0	119,955,709
Total Common Stocks	120,063,008	0	6,697,600	0	126,760,608
Derivatives					
Foreign Currency and Interest Rate Swaps	0	224,202,188	0	0	224,202,188
Equity Derivatives	115,386,880	0	1,266,033,054	0	1,381,419,934
Total Derivatives	115,386,880	224,202,188	1,266,033,054	0	1,605,622,122
Separate Account Assets (b)	61,335,421,516	0	0	488,083,751	61,823,505,267
Total Assets at Fair Value/NAV	$61,570,871,404	$226,489,391	$1,273,208,766	$488,083,751	$63,558,653,312
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$166,478,641	$0	$0	$166,478,641
Equity Derivatives	0	0	2,115,405	0	2,115,405
Total Derivatives	0	166,478,641	2,115,405	0	168,594,046
Total Liabilities at Fair Value	$0	$166,478,641	$2,115,405	$0	$168,594,046

(a) Consists of mutual funds managed by affiliated entities.
(b) Consists of separate account assets that are primarily invested in mutual funds and hedge funds. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at January 1, 2020	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at December 31, 2020
Bonds										
LBASS	$10,786,919	$478,112 (a)	($10,435,553) (b)	($517)	$382,377	$0	$0	$0	($733,226)	$478,112
Common Stocks										
Industrial and Miscellaneous	4,739,500	0	0	523,906	(6)	19,815,400	0	(18,381,200)	0	6,697,600
Derivatives, net	825,674,073	0	0	883,780,090	192,609,889	210,592,009	0	0	(848,738,412)	1,263,917,649
Total	$841,200,492	$478,112	($10,435,553)	$884,303,479	$192,992,260	$230,407,409	$0	($18,381,200)	($849,471,638)	$1,271,093,361

(a) Transferred into Level 3 due to carrying value adjustments down to fair value.
(b) Transferred out of Level 3 due to NAIC designation upgrade.

3. Transfers in and/or out are recognized at the end of each quarter.

4. The fair values of bonds, preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers, or are valued internally using various valuation techniques.

NOTES TO FINANCIAL STATEMENTS

The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

For prices received from independent pricing services, the Company applies a formal process to challenge any prices received that are not considered representative of fair value. If prices received from independent pricing services are not considered reflective of market activity or representative of fair value, independent non-binding broker quotations are obtained, or an internally developed valuation is prepared. Upon evaluation, the Company determines which source represents the best estimate of fair value. Overrides of third-party prices to internally developed valuations of fair value did not produce material differences in the fair values for the majority of the portfolio; accordingly, overrides were not material. In the absence of such market observable activity, management’s best estimate is used.

Fair values determined by internally derived valuation tools use market-observable data if available. Generally, this includes using an actively traded comparable security as a benchmark for pricing. These internal valuation methods primarily represent discounted cash flow models that incorporate significant assumptive inputs such as spreads, discount rates, default rates, severity, and prepayment speeds. These inputs are analyzed by the Company’s portfolio managers and analysts, investment accountants and risk managers. Internally-developed estimates may also use unobservable data, which reflect the Company’s own assumptions about the inputs market participants would use.

Most securities priced by a major independent third-party service have been classified as Level 2, as management has verified that the significant inputs used in determining their fair values are market observable and appropriate. Externally priced securities for which fair value measurement inputs are not sufficiently transparent, such as securities valued based on broker quotations, have been classified as Level 3. Internally valued securities, including adjusted prices received from independent third parties, where significant management assumptions have been utilized in determining fair value, have been classified as Level 3. Securities categorized as Level 1 consist primarily of investments in mutual funds.

The Company applies controls over the valuation process. Prices are reviewed and approved by the Company’s professional credit analysts that have industry expertise and considerable knowledge of the issuers. Management performs validation checks to determine the completeness and reasonableness of the pricing information, which include, but are not limited to, changes from identified pricing sources, significant or unusual price fluctuations above predetermined tolerance levels from the prior period, and back-testing of fair values against prices of actual trades. A group comprised of the Company’s investment accountants, portfolio managers and analysts and risk managers meet to discuss any unusual items above the tolerance levels that may have been identified in the pricing review process. These items are investigated, further analysis is performed and resolutions are appropriately documented.

Derivative instruments are reported at fair value using pricing valuation models which utilize market data inputs or independent broker quotations or exchange prices for exchange-traded futures. The Company calculates the fair value of derivatives using market standard valuation methodologies for foreign currency and interest rate swaps and equity options. Internal models are used to value equity total return swaps. The derivatives are valued using mid-market inputs that are predominantly observable in the market. Inputs include, but are not limited to, interest swap rates, foreign currency forward and spot rates, credit spreads and correlations, interest volatility, equity volatility and equity index levels. On a monthly basis, the Company performs an analysis of derivative valuations which includes both quantitative and qualitative analyses. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, analysis of the impacts of changes in the market environment and review of changes in the market value for each derivative by both risk managers and investment accountants. Internally calculated fair values are reviewed and compared to external broker fair values for reasonableness.

Derivative instruments classified as Level 1 are exchange-traded. Derivative instruments classified as Level 2 primarily include foreign currency and interest rate swaps. The derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data, primarily interest swap rates, interest rate volatility and foreign currency forward and spot rates.

Derivative instruments classified as Level 3 include complex derivatives, such as equity options and total return swaps. These derivatives are valued using pricing models which utilize both observable and unobservable inputs, primarily interest rate volatility, equity volatility, equity index levels and, to a lesser extent, broker quotations. A derivative instrument containing Level 2 inputs would be classified as a Level 3 financial instrument in its entirety if it has at least one significant Level 3 input.

The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consists of investments in mutual funds and hedge funds.

Level 1 separate account assets include mutual funds that are valued based on reported net asset values provided by fund managers daily and can be redeemed without restriction. Management performs validation checks to determine the reasonableness of the pricing information, which include, but are not limited to, price fluctuations above predetermined thresholds from the prior day and validation against similar funds or indices. Variances are investigated, further analysis is performed and resolutions are appropriately documented.

NAV assets include separate account assets described in Note E. below.

NOTES TO FINANCIAL STATEMENTS

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of December 31, 2020:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar yield, credit quality, property type and average maturity of the composite portfolio.

Cash, Cash Equivalents and Short-Term Investments (including Securities Lending Reinvested Collateral Assets): For cash and cash equivalents with maturities of three months or less from date of purchase, their fair values approximate their book/adjusted carrying values due to their short maturities. For short-term investments with maturities of one year or less from date of purchase, excluding cash equivalents and money market mutual funds, their fair values are determined using similar valuation techniques as described above for bonds. Cash equivalents that are money market mutual funds have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. Securities lending reinvested collateral assets that are primarily reverse purchase agreements have fair values that approximate their book/adjusted carrying values due to their short maturities.

Contract Loans: The admitted value of contract loans is a reasonable estimate of their fair value because interest rates are generally variable and based on current market rates.

Other Invested Assets: Other invested assets consist of surplus note investments held from other insurance providers, WCFIs that are NAIC rated 1 or 2 and tax credit investments. The fair values of the surplus note investments are priced by an independent pricing service as described for bonds above. The WCFIs are held at accreted book value which approximates fair value due to the short-term nature of the investment.

Separate Account Assets: The fair value of assets in the Separate Accounts in Level 2 consist of bonds based on the valuation methods described in Note 20 A.4. above. The fair value of assets in the Separate Accounts in Level 3 consist of bonds based on valuation methods described in Note 20 A.4. above and mortgage loans based on the valuation method described above.

Liability for Deposit-Type Contracts: The primary methods used to estimate the fair value of liability for deposit-type contracts are based on the rates currently offered for deposits of similar remaining maturities, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk or discounted cash flow methodologies using significant unobservable inputs.

Borrowings: The admitted value of the commercial paper debt is a reasonable estimate of the fair value due to the short-term nature of the debt as well as interest rates are variable and based on current market conditions. The secured borrowing fair value is determined by discounting estimated future cash flows, using current rates that are applicable to similar quality, collateral type and maturity.

Separate Account Liability for Deposit-Type Contracts: The statement value of separate account liability for deposit-type contracts is reported under separate account liabilities and is a reasonable estimate of their fair value because the contractual interest rates are variable and based on current market rates.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value by Financial Instrument Type:

December 31, 2020

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$66,401,778,172	$58,896,972,003	$0	$63,086,436,440	$3,315,341,732	$0	$0
Preferred Stocks	8,915,673	7,531,820	0	8,915,673	0	0	0
Common Stocks (2)	126,760,608	126,760,608	120,063,008	0	6,697,600	0	0
Mortgage Loans	15,463,848,940	15,059,578,377	0	0	15,463,848,940	0	0
Cash, Cash Equivalents and Short-Term Investments	2,000,148,213	2,000,148,025	1,791,527,329	200,501,145	8,119,739	0	0
Contract Loans	7,690,112,190	7,690,112,190	0	0	7,690,112,190	0	0
Derivatives, net	1,437,028,076	1,437,028,076	115,386,880	57,723,547	1,263,917,649	0	0
Securities Lending Reinvested Collateral Assets (3)	2,680,719,677	2,680,719,677	0	2,680,719,677	0	0	0
Other Invested Assets (2)	577,483,983	546,506,941	0	567,783,983	9,700,000	0	0
Separate Account Assets	63,344,139,054	63,283,167,425	61,335,421,516	1,337,986,056	182,647,731	488,083,751	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	7,038,086,555	6,172,514,466	0	2,198,484,769	4,839,601,786	0	0
Borrowings	48,688,434	48,825,609	0	0	48,688,434	0	0
Separate Account Liability for Deposit-Type Contracts	4,155,544	4,155,544	0	0	4,155,544	0	0

December 31, 2019

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$57,097,604,028	$53,042,350,247	$0	$54,077,990,885	$3,019,613,143	$0	$0
Preferred Stocks	11,524,072	10,731,507	0	11,524,072	0	0	0
Common Stocks (2)	249,090,879	249,090,879	244,351,379	0	4,739,500	0	0
Mortgage Loans	14,625,781,749	13,684,963,866	0	0	14,625,781,749	0	0
Cash, Cash Equivalents and Short-Term Investments	3,710,486,729	3,710,559,929	1,219,269,023	2,491,217,706	0	0	0
Contract Loans	7,940,193,877	7,940,193,877	0	0	7,940,193,877	0	0
Derivatives, net	993,603,388	993,603,388	72,021,600	95,907,715	825,674,073	0	0
Securities Lending Reinvested Collateral Assets (3)	2,130,824,920	2,130,824,920	0	2,130,824,920	0	0	0
Other Invested Assets (2)	469,623,419	449,053,342	0	460,323,419	9,300,000	0	0
Separate Account Assets	57,266,846,432	57,266,846,432	56,864,801,370	0	0	402,045,062	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	4,444,034,343	3,993,894,363	0	0	4,444,034,343	0	0
Borrowings	54,095,525	49,826,132	0	0	54,095,525	0	0
Separate Account Liability for Deposit-Type Contracts	4,247,830	4,247,830	0	0	4,247,830	0	0

(1) The tables above exclude the following financial instruments: investment income due and accrued and derivatives collateral receivable and payable. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short–term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit

(2) Excludes investments accounted for under the equity method

(3) Excludes payable for securities lending as it equals the securities lending reinvested collateral

(4) Excludes deposit liabilities with no defined or contractual maturities

D. The Company had no investments where it was not practicable to estimate fair value.

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in the U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to three years as of December 31, 2020. There are no unfunded commitments.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

A. The Company did not have any unusual or infrequent items.

B. The Company did not have troubled debt restructuring during 2020.

C. Other Disclosures

1. Ceded Affiliated Reinsurance

The Company cedes certain statutory reserves to affiliated special purpose financial insurance companies and affiliated captive reinsurance companies that are supported by a combination of cash, invested and other assets and third party excess of loss reinsurance agreement or note facilities. As of December 31, 2020, the Company's total statutory reserve credit was $2,828 million, of which $1,480 million was supported by third party excess of loss reinsurance agreement and note facilities, as described below.

The Company utilizes affiliated reinsurers to mitigate the statutory capital impact of NAIC Model Regulation "Valuation of Life Insurance Polices" (Regulation XXX) and NAIC Actuarial Guideline 38 on the Company's UL products with flexible duration no lapse guarantee rider (FDNLGR) benefits. PAR Vermont and PBRC are Vermont based special purpose financial insurance companies subject to regulatory supervision by the Vermont Department of Financial Regulation (Vermont Department). PAR Vermont and PBRC are wholly-owned subsidiaries of the Company and accredited authorized reinsurers in Nebraska. The Company cedes certain level term life insurance to PBRC and FDNLGR benefits to PAR Vermont and PBRC. Economic reserves, as defined in the PAR Vermont and PBRC reinsurance agreements, are supported by cash and invested and other assets, including funds withheld at the Company.

Effective December 1, 2019, PAR Vermont entered into a 25-year excess of loss reinsurance agreement (XOL Agreement) with an unrelated third party for a maximum commitment amount of $1.5 billion with an expiration date of December 1, 2044 which replaced the previously held LOC Facility. The XOL Agreement is non-recourse to Pacific LifeCorp or any of its affiliates, other than PAR Vermont. The XOL Asset Value calculated in accordance with the XOL Agreement was approved as, and was included as, an admitted asset by the Vermont Department as of December 31, 2020. The XOL Asset Value in the amount of $627 million ($627 million admitted) was recorded by PAR Vermont as of December 31, 2020.

Reserves in excess of the economic reserves are supported at PBRC by a note facility with a maximum commitment amount of $1.6 billion. This facility is non-recourse to the Pacific LifeCorp or any of its affiliates, other than PBRC. Through this facility, PBRC issued a surplus note with a maturity date of December 2046 and received a promissory note in return with a maturity date of December 2041. The promissory note is credit enhanced by a highly rated third-party reinsurer for 22 years with a three year extension. The promissory note has been approved as an admissible asset by the Vermont Department for PBRC statutory accounting. As of December 31, 2020 and 2019, the promissory note amounted to $525 million and $479 million, respectively, and was held in a trust with the Company as beneficiary. PBRC admitted $525 million as an asset in its statutory financial statements as of December 31, 2020.

PLRB, a direct, wholly-owned subsidiary of Pacific LifeCorp, was a Barbados-based life reinsurance company. Effective March 31, 2020, PLRB changed its name to RGBM and was redomiciled to and licensed as a life reinsurance company in Bermuda. RGBM assumes U.S. life retrocession business through the Company, as well as other non-U.S. life retrocession business. RGBM also became a direct, wholly-owned subsidiary of Pacific Life Re Holding LLC, which is a direct, wholly-owned subsidiary of Pacific Life Re Holding LLC, which is a direct, wholly-owned subsidiary of Pacific LifeCorp, on March 31, 2020.

The Company has reinsurance agreements with RGBM. The underlying reinsurance is comprised of coinsurance and YRT treaties. The Company retroceded statutory reserves for the majority of the underlying YRT treaties on a 100% coinsurance with funds withheld basis to RGBM. The statutory accounting reserve credit is supported by a $345 million letter of credit (LOC) issued to RGBM by a highly rated third-party bank for the benefit of Pacific Life, which expires August 2021. In connection with the LOC, Pacific LifeCorp has provided a guarantee to the bank for certain obligations under the LOC agreement. In addition, Pacific LifeCorp entered into a capital maintenance agreement with RGBM.

PARC was a captive reinsurance company subject to regulatory supervision by the Arizona Department of Insurance and Financial Institutions. PARC was a wholly-owned subsidiary of Pacific LifeCorp and was formed to reinsure benefits provided by variable annuity contracts and contract rider guarantees issued by the Company. Base annuity contracts were reinsured on a modified coinsurance basis and the contract guarantees were reinsured on a coinsurance with funds withheld basis.

In October 2020, the Company recaptured the variable annuity business reinsured by PARC. During the year ended December 31, 2020, the Company recorded a net increase to surplus of $48 million as a result of the recapture of PARC.

2. Assumed Affiliated Reinsurance

The Company has assumed reinsurance from PLR. Assumed premiums amounted to $71.2 million during the year ended December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

3. Other disclosure:

The Company is working with borrowers who are experiencing financial difficulty as a direct result of the COVID-19 pandemic. When necessary, the Company is providing loan modifications to assist borrowers with their present circumstances. These loans are accruing interest and are classified as current when performing under the terms of the modified loan agreement. On April 7, 2020, a group of banking agencies issued an Interagency Statement that offers practical expedients for evaluating whether loan modifications that occur in response to COVID-19 are troubled debt restructures (TDR) consistent with the CARES Act. The Consolidated Appropriations Act, signed into law on December 27, 2020 extended the relief offered in the CARES Act and clarified that insurance companies are covered under the CARES Act. The Company's loan modifications will fall within the guidance of either the April 7, 2020 Interagency Statement or the CARES Act, both as adopted by the NAIC under INT 20-03, and do not qualify as TDRs. As of December 31, 2020, mortgage loans with a total book value of $392 million are in a forbearance period where the Company has provided loan modifications with principal and/or interest payment relief and these mortgage loans do not qualify as TDRs.

Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain. It is not possible to estimate the ultimate impacts the COVID-19 pandemic may have on the global economy, markets or our business. Interest rates, credit spreads and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have not been material for the year ended December 31, 2020. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

The Company has ceded reinsurance contracts in place with a reinsurer whose financial stability has deteriorated. In March 2019, the reinsurer's domiciliary state regulator issued a rehabilitation and injunction order, in which the regulator shall conduct and continue business of the reinsurer. As of December 31, 2020, the Company did record an immaterial impairment, though the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements.

In June 2020, the Company launched a $15 billion funding agreement-backed notes (FABN) program through a special-purpose, unaffiliated statutory trust. The trust issues senior secured medium-term notes and uses the net proceeds from each sale to purchase one or more funding agreements from the Company. As of December 31, 2020, the Company had $1.3 billion of FABN funding agreements outstanding, which are recorded within Liability for Deposit-type Contracts (page 3, line 3).

In June 2020, the Company also launched a $5 billion funding agreement-backed commercial paper (FABCP) program through a special-purpose, unaffiliated limited liability company. The limited liability company issues commercial paper and uses the net proceeds from each sale to make a deposit under the associated funding agreement from the Company. As of December 31, 2020, the Company FABCP funding agreement had net deposits of $568 million, which are recorded within Liability for Deposit-type Contracts (page 3, line 3).

The Company is the owner and beneficiary of life insurance policies captured under SSAP No. 21, *Other Admitted Asset*s, included in Page 2, Line 25 - Aggregate write-ins for other than invested assets at their cash surrender values. See Note 21.I.

The Company had $1.2 billion of outstanding contractual obligations to acquire private placement securities and outstanding mortgage loan commitments to fund $1.1 billion in construction loan advances.

The Company recognized in net investment income prepayment income of $41 million from early pay off mortgage loans.

D. The Company did not have any business interruption insurance recoveries.

E. The Company did not have unused state tax credits.

F. Subprime-Mortgage-Related Risk Exposure:

1. Subprime mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles. Alt-A mortgage lending is the origination of residential mortgage loans to customers who have good credit ratings, but have limited documentation for their source of income or some other standard input used to underwrite the mortgage loan. The greater use of affordable mortgage products and relaxed underwriting standards by some originators for these loans led to higher delinquency and loss rates, especially within the 2007 and 2006 vintage years.

   The Company has exposure to subprime and Alt-A residential loans through direct purchases of residential mortgage–backed securities (RMBS). The Company manages the exposure to subprime securities by purchasing highly rated tranches with significant subordination and focusing on underlying collateral with vintage years of 2005 and prior. Exposure to Alt-A securities is managed by investing in super senior and senior tranches with significant subordination. These securities were highly rated at purchase.

2. The Company did not have direct exposure to subprime mortgage loans.

NOTES TO FINANCIAL STATEMENTS

3. Direct Exposure Through Other Investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized (*)
a. RMBS	$155,967,342	$148,307,910	$161,149,848	$16,292,678
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other assets	0	0	0	0
g. Total	$155,967,342	$148,307,910	$161,149,848	$16,292,678

* OTTI losses recognized to date exclude OTTI on securities no longer held as of December 31, 2020.

4. The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2020.

G. Retained Assets

1. The Company pays death benefit claims in one lump sum, unless otherwise requested by the policy beneficiary. This is specifically stated on the Company's claim form. For policy beneficiaries who do not wish to receive the death benefit in one lump sum, the Company has a Retained Asset Account (RAA) available as a settlement option, which is listed on the claim form. The RAA is a draft account established in the beneficiary's name where drafts can be written against the account at any time for amounts over $250. The RAAs earn an interest rate of at least 50% of the 30-day Commercial Paper rate, as published by Bloomberg. The interest rate may change weekly. The total liability was $5 million and $7 million as of December 31, 2020 and 2019, reported on Page 3 – Liabilities, Surplus and Other Funds, on Line 17 - Amounts withheld or retained by company as agent or trustee.

2. Retained Asset Accounts - In Force by Aging Category

	In Force			
	As of December 31, 2020		As of December 31, 2019	
	Number	Balance	Number	Balance
a. Up to and Including 12 Months	4	$488,675	5	$799,468
b. 13 to 24 Months	3	166,267	8	1,563,033
c. 25 to 36 Months	5	453,581	9	1,322,495
d. 37 to 48 Months	7	1,025,546	1	26,719
e. 49 to 60 Months	1	26,805	2	613,573
f. Over 60 Months	43	2,494,028	43	2,197,147
g. Total	63	$4,654,902	68	$6,522,435

3. Retained Asset Accounts - Rollforward of In Force

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/Balance of Retained Asset Accounts at the Beginning of the Year	68	$6,522,435	0	$0
b. Number/Amount of Retained Asset Accounts Issued/ Added During the Year	7	4,114,520	0	0
c. Investment Earnings Credited to Retained Asset Accounts During the Year	N/A	20,564	N/A	0
d. Fees and Other Charges Assessed to Retained Asset Accounts During the Year	N/A	0	N/A	0
e. Number/Amount of Retained Asset Accounts Transferred to State Unclaimed Property funds During the Year	0	0	0	0
f. Number/Amount of Retained Asset Accounts Closed/Withdrawn During the Year	12	6,002,617	0	0
g. Number/Balance of Retained Asset Accounts at the End of the Year (g=a+b+c-d-e-f)	63	$4,654,902	0	$0

H. The Company did not have insurance-linked securities transactions.

I. The Amount That Could be Realized on Life Insurance Where the Company is Owner and Beneficiary or Otherwise Obtained Rights to Control the Policy:

(1).	Amount of Admitted Balance That Could be Realized From an Investment Vehicle	$172,376,476
(2).	Percentage Bonds	0%
(3).	Percentage Stocks	97%
(4).	Percentage Mortgage Loans	0%
(5).	Percentage Real Estate	0%
(6).	Percentage Cash and Short-Term Investments	3%
(7).	Percentage Derivatives	0%
(8).	Percentage Other Invested Assets *	0%

* Investments in private funds/hedge shall be reported as other invested assets

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to December 31, 2020 and through February 26, 2021, the date this Annual Statement was filed. The Company has not evaluated subsequent events after the filing date.

		December 31, 2020	December 31, 2019
A.	Did the Reporting Entity Write Accident and Health Insurance Premium that is Subject to Section 9010 of the Federal Affordable Care Act (YES/NO)	NO	NO
B.	ACA Fee Assessment Payable For the Upcoming Year	$0	$0
C.	ACA Fee Assessment Paid	0	0
D.	Premium Written Subject to ACA 9010 Assessment	0	0
E.	Total Adjusted Capital Before Surplus Adjustment (Five-Year Historical Line 30)	11,842,124,339	11,261,052,652
F.	Total Adjusted Capital After Surplus Adjustment (Five-Year Historical Line 30 minus 22B Above)	11,842,124,339	11,261,052,652
G.	Authorized Control Level (Five-Year Historical Line 31)	942,691,280	886,547,262
H.	Would Reporting the ACA Assessment as of Dec 31, 2020 Have Triggered an RBC Action Level (YES/NO)?	NO	NO

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 of an insured or any other person not primarily engaged in the insurance business?

   Yes [X] No [ ] If yes, give full details.

   The Company has reinsurance treaties with Union Hamilton Reinsurance, Ltd., a Bermuda based subsidiary, which is wholly-owned by Wells Fargo & Company. Wells Fargo & Company provides a broad range of retail banking and brokerage, asset and wealth management, and corporate and investment banking products and services.

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.

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

2. Does the 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 which, 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 these under which the reinsurer may unilaterally cancel for reasons other than nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $2.2 billion.

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

   Yes [ ] No [X] If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

B. The Company did not write off any uncollectible reinsurance.

NOTES TO FINANCIAL STATEMENTS

C. The Company did not commute any ceded reinsurance.

D. The Company did not have any certified reinsurers' rating downgraded or status subject to revocation.

E-F. The Company did not have reinsurance of variable annuity contracts with affiliated captive reinsurers.

G. Ceding Entities that Utilize Captives Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

1. The Company did not have any risk-based capital shortfalls per the RBC XXX/AXXX Captive Reinsurance Consolidated Exhibit.

2. The Company did not have any non-zero Primary Security Shortfalls per the RBC XXX/AXXX Reinsurance Primary Security Shortfall by Cession Exhibit.

H. The Company does not have any reinsurance contracts that includes provision which limit the reinsurer's assumption of significant risks or results in delay of payment.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-C. The Company did not write retrospectively rated contracts or contracts subject to redetermination.

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

E. The Company does not write any accident and health insurance premiums that is subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of December 31, 2020 and 2019, there were $17 million and $18 million in aggregate reserves for accident and health contracts, respectively.

B. There were no significant changes in methodology or assumptions of the reserve.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company had no structured settlements.

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables.

29. PARTICIPATING POLICIES

Premiums under ordinary insurance, group insurance and group annuity participating policies were $8 million, or 0.21% of total ordinary insurance, group insurance and group annuity premiums earned. The Company accounts for its policyholder dividends based upon dividend formulas approved by the Company’s Board of Directors. The Company paid dividends in the amount of $8 million to policyholders and did not allocate any additional income to such policyholders.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

The Company had no premium deficiency reserves for accident and health contracts and property and casualty contracts.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1. The Company waives deduction of deferred fractional premium upon death of insured. The Company does not return any portion of the final premium for periods beyond the date of death. Continuous or modal premium assumptions are used for all reserves. All reserves are equal to the greater of the computed reserve and surrender value or, on certain products, a higher alternative comparison value.

2. For traditional policies with a flat extra premium, the reserve consists of the regular standard reserve plus 50% of such extra premium. For traditional policies with a substandard rating, the reserve consists of the regular standard reserve plus an extra reserve based on an appropriate multiple of the valuation mortality table. For other policies with a substandard rating or flat extra, mean reserves are based on an appropriate multiple of or addition to the valuation mortality table.

3. The Company had $24.8 billion of insurance in force for which gross premiums are less than the net premiums according to the valuation standard set by the State of Nebraska.

4. For traditional policies, tabular interest, tabular less actual reserve released, and tabular cost have been determined by formula as described in the instructions for Page 7. For non-traditional universal life type policies, the tabular interest and tabular cost are based on the actual interest credited to and monthly deductions from the policies. For some deferred annuity policies and some immediate payout policies, tabular interest was calculated using basic data.

5. The tabular interest on deposit funds not involving life contingencies has been determined from actual interest credited to deposits.

6. The Components for Other Reserve Changes (Page 7, Line 7):

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
The Components of Other Reserve Changes Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves and Change in CRVM Expense Allowances	$490,248,353	$0	$483,835,146	$6,455,847	$0	$0	($42,641)	$0
3106999 Total	$490,248,353	$0	$483,835,146	$6,455,847	$0	$0	($42,641)	$0

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE CONTRACT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$15,056,234,931	$0	$0	$15,056,234,931	19%
	b. At Book Value Less Current Surrender Charge of 5% or More *	2,594,991,102	0	0	2,594,991,102	3%
	c. At Fair Value	0	0	51,030,642,788	51,030,642,788	63%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,651,226,033	0	51,030,642,788	68,681,868,821	85%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	6,181,349,165	0	0	6,181,349,165	8%
(2).	Not Subject to Discretionary Withdrawal	6,100,572,390	0	2,405,396	6,102,977,786	7%
(3).	Total (Gross: Direct + Assumed)	29,933,147,588	0	51,033,048,184	80,966,195,772	100%
(4).	Reinsurance Ceded	22,606,933	0	0	22,606,933	
(5).	Total (Net) (3) - (4)	$29,910,540,655	$0	$51,033,048,184	$80,943,588,839	
(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:	$487,148,804	$0	$0	$487,148,804	

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	$14,267,139	$0	$0	$14,267,139	1%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	0	0	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	14,267,139	0	0	14,267,139	1%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	5,989,383,499	1,656,861,525	0	7,646,245,024	99%
(3).	Total (Gross: Direct + Assumed)	6,003,650,637	1,656,861,525	0	7,660,512,163	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$6,003,650,637	$1,656,861,525	$0	$7,660,512,163	
(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:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$131,515,670	$0	$0	$131,515,670	2%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	4,155,544	4,155,544	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	131,515,670	0	4,155,544	135,671,214	2%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	119,181,772	0	0	119,181,772	2%
(2).	Not Subject to Discretionary Withdrawal	6,030,125,360	0	0	6,030,125,360	96%
(3).	Total (Gross: Direct + Assumed)	6,280,822,802	0	4,155,544	6,284,978,346	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$6,280,822,802	$0	$4,155,544	$6,284,978,346	
(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:	$0	$0	$0	$0	

* Withdrawal characteristic categories were evaluated using effective surrender charge rates, where applicable.

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	
(1).	Exhibit 5, Annuities Section, Total (net)	$35,911,105,984
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	3,085,308
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	6,280,822,802
(4).	Subtotal	42,195,014,094
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	52,689,909,709
(6).	Exhibit 3, Line 0399999, Column 2	0
(7).	Policyholder Dividend and Coupon Accumulations	0
(8).	Policyholder Premiums	0
(9).	Guaranteed Interest Contracts	0
(10).	Other Contract Deposit Funds	4,155,544
(11).	Subtotal	52,694,065,253
(12).	Combined Total	$94,889,079,347

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	$0	$0	$0
b.	Universal Life	2,861,094,395	3,340,786,850	3,406,059,459
c.	Universal Life with Secondary Guarantees	5,469,486,890	5,439,822,289	8,231,731,252
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	11,300,818,339	9,989,838,136	10,963,782,954
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	10,198,177,995	10,803,731,867	11,124,674,147
h.	Variable Life	0	0	0
i.	Variable Universal Life	3,576,127,355	3,544,449,975	3,629,908,870
j.	Miscellaneous Reserves	4,565,613	4,565,613	8,012,982
(2).	Not Subject to Discretionary Withdrawal or No Cash Values:			
a.	Term Policies without Cash Value	XXX	XXX	799,885,856
b.	Accidental Death Benefits	XXX	XXX	31,532
c.	Disability - Active Lives *	XXX	XXX	4,721,261
d.	Disability - Disabled Lives	XXX	XXX	13,012,338
e.	Miscellaneous Reserves	XXX	XXX	843,768,114
(3).	Total (Gross: Direct + Assumed)	$33,410,270,587	$33,123,194,730	$39,025,588,765
(4).	Reinsurance Ceded	0	0	3,589,340,954
(5).	Total (net) (3) - (4)	$33,410,270,587	$33,123,194,730	$35,436,247,811

* Certain disability - active lives were reported in section (1) instead of section (2)c. since they are subject to discretionary withdrawal.

NOTES TO FINANCIAL STATEMENTS

		Account Value	Cash Value	Reserve
B. Separate Account with Guarantees				
(1).	Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a.	Term Policies with Cash Value	$0	$0	$0
b.	Universal Life	0	0	0
c.	Universal Life with Secondary Guarantees	0	0	0
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	0	0	0
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	0	0
h.	Variable Life	0	0	0
i.	Variable Universal Life	0	0	0
j.	Miscellaneous Reserves	0	0	0
(2).	Not Subject to Discretionary Withdrawal or No Cash Values			
a.	Term Policies without Cash Value	XXX	XXX	0
b.	Accidental Death Benefits	XXX	XXX	0
c.	Disability - Active Lives	XXX	XXX	0
d.	Disability - Disabled Lives	XXX	XXX	0
e.	Miscellaneous Reserves	XXX	XXX	0
(3).	Total (Gross: Direct + Assumed)	$0	$0	$0
(4).	Reinsurance Ceded	0	0	0
(5).	Total (net) (3) - (4)	$0	$0	$0

		Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed				
(1).	Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a.	Term Policies with Cash Value	$0	$0	$0
b.	Universal Life	0	0	0
c.	Universal Life with Secondary Guarantees	0	0	0
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	0	0	0
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	0	0
h.	Variable Life	0	0	0
i.	Variable Universal Life	9,923,820,331	9,830,184,078	9,823,616,020
j.	Miscellaneous Reserves	0	0	0
(2).	Not Subject to Discretionary Withdrawal or No Cash Values			
a.	Term Policies without Cash Value	XXX	XXX	0
b.	Accidental Death Benefits	XXX	XXX	0
c.	Disability - Active Lives	XXX	XXX	0
d.	Disability - Disabled Lives	XXX	XXX	0
e.	Miscellaneous Reserves	XXX	XXX	0
(3).	Total (Gross: Direct + Assumed)	$9,923,820,331	$9,830,184,078	$9,823,616,020
(4).	Reinsurance Ceded	0	0	0
(5).	Total (net) (3) - (4)	$9,923,820,331	$9,830,184,078	$9,823,616,020

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

(1).	Exhibit 5, Life Insurance Section, Total (net)	$34,625,883,604
(2).	Exhibit 5, Accidental Death Benefits Section, Total (net)	14,350
(3).	Exhibit 5, Disability - Active Lives Section, Total (net)	509,498,403
(4).	Exhibit 5, Disability - Disabled Lives Section, Total (net)	10,498,595
(5).	Exhibit 5, Miscellaneous Reserves Section, Total (net)	290,352,859
(6).	Subtotal	35,436,247,811
	Separate Accounts Annual Statement:	
(7).	Exhibit 3, Line 0199999, Column 2	9,823,616,020
(8).	Exhibit 3, Line 0499999, Column 2	0
(9).	Exhibit 3, Line 0599999, Column 2	0
(10).	Subtotal (Lines (7) through (9))	9,823,616,020
(11).	Combined Total ((6) and (10))	$45,259,863,831

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations as of December 31, 2020:

		December 31, 2020	
		Gross	Net of Loading
1.	Industrial	$0	$0
2.	Ordinary New Business	7,496,357	(12,242,358)
3.	Ordinary Renewal	203,194,990	201,371,093
4.	Credit Life	0	0
5.	Group Life	0	0
6.	Group Annuity	85,548,703	85,548,703
7.	Totals	$296,240,050	$274,677,438

35 SEPARATE ACCOUNTS

A. Separate Account Activity

1. The Company utilizes Separate Accounts to record and account for assets and liabilities related to variable annuities, variable universal life and group annuities. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the contract holders, except to the extent of the minimum guarantees made by the Company with respect to certain separate accounts.

2. In accordance with the products recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.

   As of December 31, 2020 and December 31, 2019, the Company's Separate Account statement included legally insulated assets of $63.3 billion and $57.3 billion, respectively. The assets legally insulated and not legally insulated from the General Account as of December 31, 2020 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$51,771,590,335	$0
Variable Universal Life	9,929,001,733	0
Group Annuities	1,582,575,357	0
Total	$63,283,167,425	$0

3. In accordance with the products recorded within the Separate Account, some Separate Account liabilities are guaranteed by the General Account. In accordance with guarantees provided, if the investments proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the General Account.

   To compensate the General Account for the risk taken, the Separate Account paid risk charges as follows for the year ended December 31, 2020 and for the prior four years:

   a. 2020 $299,960,404
   b. 2019 $293,453,413
   c. 2018 $302,786,753
   d. 2017 $316,593,697
   e. 2016 $309,787,977

   As of December 31, 2020, the General Account of the Company had paid $15 million toward the Separate Account guarantees. For the preceding four years ended December 31, 2019, 2018, 2017 and 2016 these amounts were $14 million, $11 million, $12 million and $18 million, respectively.

4. The Company does not engage in securities lending transactions within the Separate Account.

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

The Company has Separate Accounts with guarantees comprised of the group annuities business where the General Account guarantees annuity payments if the Separate Accounts is unable to do so. Assets of the group annuities business are carried at amortized cost and the Company establishes an AVR as required. The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses where the assets of these accounts are carried at fair value.

Information regarding the Separate Accounts of the Company is as follows:

	Separate Accounts with Guarantees			Without Guarantees	
	(1)	(2)	(3)	(4)	(5)
	Indexed	Nonindexed Guarantee 4% or Less	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1). Premiums, Considerations or Deposits for the Year Ended December 31, 2020	$0	$1,585,160,433	$0	$3,752,073,245	$5,337,233,678
(2). Reserves at December 31, 2020					
For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$60,860,819,748	$60,860,819,748
b. Amortized Cost	0	1,656,861,525	0	0	1,656,861,525
c. Total Reserves *	$0	$1,656,861,525	$0	$60,860,819,748	$62,517,681,273
(3). By Withdrawal Characteristics:					
a. Subject to Discretionary Withdrawal					
1. With Market Value Adjustment	$0	$0	$0	$0	$0
2. At Book Value Without Market Value Adjustment and With Current Surrender Charge of 5% or More	0	0	0	0	0
3. At Fair Value	0	0	0	60,858,414,352	60,858,414,352
4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less Than 5%	0	0	0	0	0
5. Subtotal	0	0	0	60,858,414,352	60,858,414,352
b. Not Subject to Discretionary Withdrawal	0	1,656,861,525	0	2,405,396	1,659,266,921
c. Total	$0	$1,656,861,525	$0	$60,860,819,748	$62,517,681,273
* Line 2(c) should equal Line 3(c).					
(4). Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

C. Reconciliation of Net Transfers To (or From) Separate Accounts:

(1). Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$5,337,000,382
b. Transfers from Separate Accounts (Page 4, Line 10)	5,432,000,520
c. Net Transfers to (from) Separate Accounts (a) - (b)	(95,000,138)
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(282,102)
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($95,282,240)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

The Company had no reserves for unpaid claims and related claims adjustment expenses for accident and health contracts.

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? ..... NEBRASKA

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

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

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

2.2 If yes, date of change: 09/29/2020

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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. 12/31/2016

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). 04/05/2018

3.4 By what department or departments?
NEBRASKA DEPARTMENT OF INSURANCE .....

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 [X] No [ ]
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 [ ] No [X]

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
DELOITTE & TOUCHE LLP
695 TOWN CENTER DRIVE, SUITE 1000
COSTA MESA, CA 92626

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

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

.....

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

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

.....

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

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

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
KRISTINA L. KENNEDY, VICE PRESIDENT & APPOINTED ACTUARY
PACIFIC LIFE INSURANCE COMPANY
700 NEWPORT CENTER DRIVE
NEWPORT BEACH, CA 92660 .....

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 ..... SEE SCHEDULE BA AND QUESTION 12.2 BELOW

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 13,376,718

12.2 If, yes provide explanation:
LISTED IN SCHEDULE BA ARE 8 LIMITED PARTNERSHIPS INDIRECTLY OWNING VARIOUS REAL ESTATE INVESTMENTS. IN ADDITION, PACIFIC ASSET HOLDING LLC (PAH), IS A WHOLLY-OWNED SUBSIDIARY OF THE COMPANY WITH AN ADMITTED BOOK VALUE OF $891 MILLION THAT HAS INVESTED IN 42 COMMERCIAL REAL ESTATE PROPERTIES AND VENTURES AND INVESTS IN AND/OR MANAGES PRIVATE EQUITY INVESTMENTS. .....

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

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

.....

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

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

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

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

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

14.11 If the response to 14.1 is No, please explain:

.....

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 819,926

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)
REFER TO NOTE 17.B.1 FOR A DESCRIPTION OF THE COMPANY'S SECURITIES LENDING PROGRAM. .....

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. ..... $ 2,680,719,677

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 [X] No [ ] N/A [ ]

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

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 [X] No [ ] N/A [ ]

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.	$ 2,680,719,677
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,680,719,677
24.093	Total payable for securities lending reported on the liability page.	$ 2,680,719,677

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	$ 6,697,600
25.28	On deposit with states	$ 6,051,575
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 85,498,294
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 637,463,647
25.32	Other	$ 15,308,515

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 [X] No [ ]

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 [X]
26.42	Permitted accounting practice	Yes [ ] No [X]
26.43	Other accounting guidance	Yes [X] 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
THE BANK OF NEW YORK MELLON TRUST COMPANY, N.A.	PITTSBURGH, PA
FHLB TOPEKA	TOPEKA, KS
THE NORTHERN TRUST COMPANY	CHICAGO, IL

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)
N/A		

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
N/A			

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
PACIFIC LIFE FUND ADVISORS LLC	A
PACIFIC PRIVATE FUND ADVISORS LLC	A
NUVEEN ALTERNATIVES ADVISORS LLC	U
MADISON CAPITAL FUNDING LLC	U
ASHMORE INVESTMENT MANAGEMENT LTD.	U
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
AXA EQUITABLE AGRIFINANCE, LLC - AUTHORIZED TO MAKE INVESTMENT DECISIONS FOR REAL ESTATE SECURED LOANS, WHICH ARE NOT CONSIDERED SECURITIES PER THE U.S. SECURITIES & EXCHANGE COMMISSION	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
ABERDEEN ASSET MANAGERS LIMITED	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] 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
CRD# 162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZDOKF0UR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 112551	ASHMORE INVESTMENT MANAGEMENT LTD.	549300C43LOTF7UALB02	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	AXA EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT, INC.	549300LVXYIVJKE13M84	N/A	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 284091	MADISON CAPITAL FUNDING LLC	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM0OWOYIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCKOW1F1YN98	U.S SECURITIES & EXCHANGE COMISSION	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	59,097,472,960	66,602,279,317	7,504,806,357
30.2 Preferred stocks	7,531,820	8,915,673	1,383,853
30.3 Totals	59,105,004,780	66,611,194,990	7,506,190,210

30.4 Describe the sources or methods utilized in determining the fair values:
SEE NOTE 20 FOR EXPLANATION OF SOURCES AND METHODS UTILIZED IN DETERMINING FAIR VALUES.

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 NOTE 20 FOR EXPLANATION OF PROCESS FOR DETERMINING A RELIABLE SOURCE FOR PURPOSES OF DISCLOSURE OF FAIR VALUE.

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

32.2 If no, list exceptions:
CAMPUS DRV LEASE-BCKD A PTC SER A144A, 1/15/2052, $7,289,035 BV
METROPARK GROUND LEASE CTL SUB SER B, 8/15/2055, $1,278,954 BV
METROPARK GROUND LEASE CTL SR NT SER A, 8/15/2055, $4,101,918 BV

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 [X] No [ ]

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? ..... $ 2,831,844

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
MOODY'S INVESTORS SERVICE	1,083,500
S&P GLOBAL RATINGS	806,678

38.1 Amount of payments for legal expenses, if any? ..... $ 9,128,047

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

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 1,122,312

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
AMERICAN COUNCIL OF LIFE INSURERS	1,096,942

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

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

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

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 ..... $
1.65 Total incurred claims ..... $
1.66 Number of covered lives .....

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 ..... $
1.75 Total incurred claims ..... $
1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	1,332,792	1,563,942
2.2	Premium Denominator	11,759,841,436	13,440,677,886
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	16,880,925	17,855,322
2.5	Reserve Denominator	72,123,643,395	68,524,748,577
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 716,105,775

3.4 State the authority under which Separate Accounts are maintained:
NEBRASKA REVISED STATUTES CHAPTER 44 - SECTIONS 402.1 THROUGH 402.05 .....

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

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 [X] No [ ] N/A [ ]

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT	13069	VT	1,711,786,963		1,084,754,345	792,949,405
PACIFIC BALEINE REINSURANCE COMPANY	15368	VT	787,521,634		605,221,380	182,400,254

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 ..... $ 3,999,254,434

7.2 Total Incurred Claims ..... $ 2,122,357,019

7.3 Number of Covered Lives 458,035

*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 ..... $ 29,584,280

9.22 Received ..... $ 103,025,775

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: ..... $ 1,835,788,610

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

12.11 Cash ..... $ 2,153,406,168

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

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

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 [ ] 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)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution 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?
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	157,336,097	152,188,851	149,417,210	145,282,650	133,716,699
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	384,280,246	357,684,667	348,190,056	339,413,687	346,688,039
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	17,465	17,354	17,390	17,363	19,106
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	541,633,809	509,890,872	497,624,656	484,713,700	480,423,843
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	53,617,196	465,823			XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	9,308,304	10,486,580	11,518,979	9,911,812	8,227,832
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	44,674,133	35,060,634	29,641,603	19,099,497	11,707,637
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)	53,982,437	45,547,214	41,160,582	29,011,308	19,935,469
	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)	3,654,848,836	3,543,578,854	3,569,357,426	3,242,078,256	2,937,770,906
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	5,880,438,759	8,009,637,375	7,764,114,040	5,182,203,775	4,801,054,416
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(32,617)	(32,166)	(37,532)	(36,154)	(34,180)
17.2	Group annuities (Line 20.4, Col. 7)	2,223,253,666	1,885,929,880	919,617,249	841,253,745	559,372,911
18.1	A & H-group (Line 20.4, Col. 8)		0	0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	1,332,792	1,563,942	1,150,270	2,444,140	2,323,899
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	11,759,841,436	13,440,677,886	12,254,201,453	9,267,943,761	8,300,487,952
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	96,010,133,684	88,394,308,341	77,909,525,078	70,118,212,451	63,845,953,468
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	84,645,940,519	77,884,707,522	68,218,090,644	60,805,330,402	55,297,533,204
23.	Aggregate life reserves (Page 3, Line 1)	71,350,439,103	67,668,847,081	59,981,191,385	54,208,100,275	50,040,513,241
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	26,619,720	816,137			XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	16,880,925	17,855,322	18,873,178	20,174,202	19,181,961
25.	Deposit-type contract funds (Page 3, Line 3)	6,280,822,802	4,118,556,222	3,673,718,801	3,135,262,379	2,721,461,761
26.	Asset valuation reserve (Page 3, Line 24.01)	468,774,648	727,945,104	938,247,482	596,918,539	674,825,608
27.	Capital (Page 3, Lines 29 and 30)	30,000,000	30,000,000	30,000,000	30,000,000	30,000,000
28.	Surplus (Page 3, Line 37)	11,334,193,165	10,479,600,820	9,661,434,433	9,282,882,048	8,518,420,265
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	3,454,923,166	9,436,038,643	6,549,406,507	4,768,057,613	4,158,059,626
	Risk-Based Capital Analysis					
30.	Total adjusted capital	11,842,124,339	11,261,052,652	10,661,285,539	9,929,506,704	9,245,977,303
31.	Authorized control level risk - based capital	942,691,280	886,547,262	966,481,706	721,569,544	679,532,176
	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)	63.4	61.5	62.9	61.7	62.5
33.	Stocks (Lines 2.1 and 2.2)	0.8	0.9	0.9	1.0	4.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	16.2	15.9	16.2	16.4	16.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.2	0.2	0.2	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	2.2	4.3	0.8	1.6	1.2
37.	Contract loans (Line 6)	8.3	9.2	10.6	11.3	12.1
38.	Derivatives (Page 2, Line 7)	1.7	1.3	0.5	0.8	0.7
39.	Other invested assets (Line 8)	4.4	4.3	6.1	5.7	2.7
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)	2.9	2.4	1.7	1.2	0.3
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.2	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	77,087,007	83,588,737	90,013,133	45,985,000	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	981,677,151	934,555,840	810,776,954	807,004,189	2,736,792,513
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)			0	0	0
48.	Affiliated mortgage loans on real estate	614,290,549	419,331,454	166,856,903	129,106,815	121,358,152
49.	All other affiliated	2,885,267,528	2,592,982,901	3,578,250,346	2,870,302,009	596,245,508
50.	Total of above Lines 44 to 49	4,558,322,235	4,030,458,932	4,645,897,336	3,852,398,013	3,454,396,173
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	606,229,050	641,685,945	665,627,661	443,760,028	699,876,461
53.	Total admitted assets (Page 2, Line 28, Col. 3)	159,293,301,109	145,661,154,773	128,996,848,875	128,652,330,890	118,628,447,191
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	3,181,766,136	3,829,565,211	2,772,948,137	2,909,503,336	2,414,587,951
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(63,631,862)	846,512,498	(58,739,252)	417,534,083	46,696,899
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(172,380,170)	(547,043,354)	252,329,715	(293,264,691)	38,161,269
57.	Total of above Lines 54, 55 and 56	2,945,754,104	4,129,034,355	2,966,538,600	3,033,772,728	2,499,446,119
	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)	9,671,612,380	9,944,015,657	9,718,920,644	8,745,937,303	7,938,137,595
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	3,297,113	3,364,052	2,649,763	3,522,993	3,486,223
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	2,031,160,528	1,924,364,898	1,145,284,515	1,931,014,088	1,405,058,624
61.	Increase in A & H reserves (Line 19, Col. 6)	(974,400)	(1,017,857)	(1,301,024)	992,241	7,008
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	8,230,006	9,088,294	9,069,211	10,731,127	8,993,127
	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	15.8	13.6	14.3	15.6	15.3
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	4.4	6.6	5.6	5.5	4.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	174.3	150.0	117.3	184.7	150.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	7.0	6.7	20.0	23.4	21.5
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	0	0	0	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	0	0	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	0	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	0	0	0	0	0
	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)	(760,795,181)	(571,383,136)	293,433,368	(220,938,913)	(2,202,656)
74.	Ordinary - individual annuities (Page 6, Col. 4)	488,676,970	204,209,014	331,581,200	473,329,527	668,744,852
75.	Ordinary-supplementary contracts	XXX	XXX	471,356	422,203	1,609,822
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)	169,725	138,175	115,528	(82,948)	71,836
78.	Group annuities (Page 6, Col. 5)	55,590,459	60,000,552	81,141,702	70,320,482	117,905,108
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	0	0
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(626,421)	(633,940)	(339,665)	(1,827,034)	(1,704,782)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	231,739,218	1,158,950,492	221,062,018	462,685,914	18,866,264
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(35,069,473)	869,367,063	927,465,508	783,909,230	803,290,445

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

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

NAIC Group Code 0709 — NAIC Company Code 67466

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,970,876,382				3,970,876,382
2. Annuity considerations	5,884,367,464		2,254,910,995		8,139,278,459
3. Deposit-type contract funds	547,857,142	XXX	36,756,627	XXX	584,613,768
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,403,100,988		2,291,667,622		12,694,768,610
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,611,743				1,611,743
6.2 Applied to pay renewal premiums	338,190				338,190
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	7,082,554				7,082,554
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	9,032,487				9,032,487
Annuities:					
7.1 Paid in cash or left on deposit	825				825
7.2 Applied to provide paid-up annuities	1,250				1,250
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,075				2,075
8. Grand Totals (Lines 6.5 plus 7.4)	9,034,562				9,034,562
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,999,732,099		189,129		1,999,921,228
10. Matured endowments	669,723				669,723
11. Annuity benefits	939,733,833		598,772,196		1,538,506,029
12. Surrender values and withdrawals for life contracts	7,390,432,668		9,094,717		7,399,527,385
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health			456,221		456,221
15. Totals	10,330,568,323		608,512,264		10,939,080,587
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 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	474	364,959,912			1	189,129			475	365,149,041
17. Incurred during current year	3,294	2,113,862,889							3,294	2,113,862,889
Settled during current year:										
18.1 By payment in full	3,146	2,000,401,822			1	189,129			3,147	2,000,590,951
18.2 By payment on compromised claims										
18.3 Totals paid	3,146	2,000,401,822			1	189,129			3,147	2,000,590,951
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	3,146	2,000,401,822			1	189,129			3,147	2,000,590,951
19. Unpaid Dec. 31, current year (16+17-18.6)	622	478,420,979							622	478,420,979
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	405,256	326,779,584,203		(a)	20	17,354,462			405,276	326,796,938,665
21. Issued during year	70,522	53,982,437,448							70,522	53,982,437,448
22. Other changes to in force (Net)	(17,743)	(11,028,397,188)				110,946			(17,743)	(11,028,286,242)
23. In force December 31 of current year	458,035	369,733,624,463		(a)	20	17,465,408			458,055	369,751,089,871

(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 fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	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			6,010,511	509,873,518			1	20	17,354	509,890,872
2.	Issued during year			70,522	53,982,437						53,982,437
3.	Reinsurance assumed			27,860	1,832,827						1,832,827
4.	Revived during year			33,520	1,622,971						1,622,971
5.	Increased during year (net)			(3,474)	1,258,515					111	1,258,626
6.	Subtotals, Lines 2 to 5			128,428	58,696,751					111	58,696,862
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			6,138,939	568,570,269			1	20	17,465	568,587,734
	Deductions during year:										
10.	Death			19,234	2,525,392			XXX			2,525,392
11.	Maturity			39	2,061			XXX			2,061
12.	Disability							XXX			
13.	Expiry			49	1,238						1,238
14.	Surrender			8,030	6,192,461						6,192,461
15.	Lapse			366,868	16,806,450						16,806,450
16.	Conversion			4,391	238,541			XXX	XXX	XXX	238,541
17.	Decreased (net)			267,979	1,187,782						1,187,782
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			666,590	26,953,925						26,953,925
21.	In force end of year (b) (Line 9 minus Line 20)			5,472,349	541,616,343			1	20	17,465	541,633,809
22.	Reinsurance ceded end of year	XXX		XXX	202,696,843	XXX		XXX	XXX	9,060	202,705,903
23.	Line 21 minus Line 22	XXX		XXX	338,919,500	XXX	(a)	XXX	XXX	8,406	338,927,906
	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	1,061,149
25.	Other paid-up insurance			22,437	3,928,294
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				
28.	Term policies - other	54,464	36,357,052	5,188,096	285,019,549
29.	Other term insurance - decreasing	XXX		XXX	21
30.	Other term insurance	XXX	8,317,081	XXX	99,171,843
31.	Totals (Lines 27 to 30)	54,464	44,674,133	5,188,096	384,191,414
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	84,753
33.	Totals, extended term insurance	XXX	XXX	492	4,080
34.	Totals, whole life and endowment	16,058	9,308,304	283,761	157,336,097
35.	Totals (Lines 31 to 34)	70,522	53,982,437	5,472,349	541,616,343

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	53,982,437		504,317,226	37,299,117
38.	Credit Life (Group and Individual)				
39.	Group				17,465
40.	Totals (Lines 36 to 39)	53,982,437		504,317,226	37,316,583

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 reported on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	58,621

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 REPORTED FOR APPROXIMATELY EQUIVALENT LEVEL AMOUNT

47.2 $5,000 PER UNIT, $4,000 PER UNIT, $2,000 PER UNIT, AND $1,000 PER UNIT

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			37,633	12,918,734				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	37,633	(a) 12,918,734		(a)		(a)

(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	152	83		
2.	Issued during year	1	13		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	153	96		
	Deductions during year:				
6.	Decreased (net)	20	12		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	20	12		
9.	In force end of year (line 5 minus line 8)	133	84		
10.	Amount on deposit	3,085,308	(a) 10,873,435		(a)
11.	Income now payable	133	40		
12.	Amount of income payable	(a) 357,772	(a) 508,444	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	519,371	566,928	1,573	174,664
2.	Issued during year	2,427	32,818	59	31,254
3.	Reinsurance assumed			5	
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	521,798	599,746	1,637	205,918
	Deductions during year:				
6.	Decreased (net)	9,784	37,693	37	9,065
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	9,784	37,693	37	9,065
9.	In force end of year (line 5 minus line 8)	512,014	562,053	1,600	196,853
	Income now payable:				
10.	Amount of income payable	(a) 1,086,521,731	XXX	XXX	(a) 693,738,924
	Deferred fully paid:				
11.	Account balance	XXX	(a) 23,211,724,767	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 91,766,512	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					39,409	1,563,942
2.	Issued during year						
3.	Reinsurance assumed					80	1,332,792
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	39,489	XXX
	Deductions during year:						
6.	Conversions	XXX	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	2,211	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	2,211	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	37,278	(a) 1,332,792

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	32,144	4,577
2.	Issued during year	3,592	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	35,736	4,577
	Deductions During Year:		
6.	Decreased (net)	1,386	288
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	1,386	288
9.	In force end of year (line 5 minus line 8)	34,350	4,289
10.	Amount of account balance	(a) 6,243,751,933	(a) 26,197,435

(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	180,203,758
2.	Current year's realized pre-tax capital gains/(losses) of $ 58,103,071 transferred into the reserve net of taxes of $ 10,353,645	47,749,426
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)	227,953,184
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	24,353,114
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	203,600,070

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	19,221,415	5,131,699		24,353,114
2.	2021	15,217,104	6,455,098		21,672,202
3.	2022	12,572,603	4,387,382		16,959,986
4.	2023	11,078,302	3,881,988		14,960,290
5.	2024	10,371,542	3,341,125		13,712,667
6.	2025	10,065,622	2,796,195		12,861,818
7.	2026	10,076,023	2,373,143		12,449,166
8.	2027	10,381,538	2,032,815		12,414,353
9.	2028	10,187,219	1,698,077		11,885,297
10.	2029	9,483,325	1,347,506		10,830,831
11.	2030	8,552,214	984,461		9,536,675
12.	2031	7,399,872	813,784		8,213,656
13.	2032	6,257,295	828,249		7,085,544
14.	2033	5,518,773	854,395		6,373,169
15.	2034	5,272,880	860,587		6,133,467
16.	2035	4,866,306	881,740		5,748,046
17.	2036	4,357,563	906,063		5,263,626
18.	2037	3,862,756	930,206		4,792,962
19.	2038	3,430,071	929,570		4,359,641
20.	2039	3,132,261	972,024		4,104,285
21.	2040	2,731,679	975,360		3,707,038
22.	2041	2,241,162	937,642		3,178,804
23.	2042	1,715,103	800,194		2,515,298
24.	2043	1,138,267	694,383		1,832,650
25.	2044	539,661	561,532		1,101,192
26.	2045	235,959	439,047		675,006
27.	2046	142,003	329,176		471,179
28.	2047	70,422	261,845		332,266
29.	2048	48,357	187,032		235,389
30.	2049	36,460	119,700		156,161
31.	2050 and Later		37,406		37,406
32.	Total (Lines 1 to 31)	180,203,758	47,749,426		227,953,184

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	521,667,337	164,467,078	686,134,415	22,741,210	19,069,479	41,810,689	727,945,104
2.	Realized capital gains/(losses) net of taxes - General Account	(661,819,116)	(11,041,551)	(672,860,667)	3,126,279	(12,736,457)	(9,610,178)	(682,470,845)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	172,560		172,560				172,560
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	167,896,416		167,896,416	(12,301,530)	(81,705,071)	(94,006,601)	73,889,815
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	136,740,414	43,355,366	180,095,780		2,159,457	2,159,457	182,255,237
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	164,657,611	196,780,893	361,438,504	13,565,959	(73,212,592)	(59,646,633)	301,791,871
9.	Maximum reserve	622,437,935	179,486,651	801,924,586	23,409,389	595,418,696	618,828,085	1,420,752,671
10.	Reserve objective	382,688,347	137,759,800	520,448,147	23,385,277	592,872,332	616,257,609	1,136,705,756
11.	20% of (Line 10 - Line 8)	43,606,147	(11,804,219)	31,801,928	1,963,864	133,216,985	135,180,849	166,982,777
12.	Balance before transfers (Lines 8 + 11)	208,263,758	184,976,674	393,240,432	15,529,823	60,004,393	75,534,216	468,774,648
13.	Transfers	5,490,024	(5,490,024)					
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	213,753,782	179,486,650	393,240,432	15,529,823	60,004,393	75,534,216	468,774,648

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	814,222,034	XXX	XXX	814,222,034	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	5,281,823,351	XXX	XXX	5,281,823,351	0.0005	2,640,912	0.0016	8,450,917	0.0033	17,430,017
2.2	1	NAIC Designation Category 1.B	412,858,338	XXX	XXX	412,858,338	0.0005	206,429	0.0016	660,573	0.0033	1,362,433
2.3	1	NAIC Designation Category 1.C	1,413,880,068	XXX	XXX	1,413,880,068	0.0005	706,940	0.0016	2,262,208	0.0033	4,665,804
2.4	1	NAIC Designation Category 1.D	1,450,685,145	XXX	XXX	1,450,685,145	0.0005	725,343	0.0016	2,321,096	0.0033	4,787,261
2.5	1	NAIC Designation Category 1.E	1,695,401,145	XXX	XXX	1,695,401,145	0.0005	847,701	0.0016	2,712,642	0.0033	5,594,824
2.6	1	NAIC Designation Category 1.F	5,220,230,606	XXX	XXX	5,220,230,606	0.0005	2,610,115	0.0016	8,352,369	0.0033	17,226,761
2.7	1	NAIC Designation Category 1.G	7,082,230,573	XXX	XXX	7,082,230,573	0.0005	3,541,115	0.0016	11,331,569	0.0033	23,371,361
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	22,557,109,226	XXX	XXX	22,557,109,226	XXX	11,278,555	XXX	36,091,375	XXX	74,438,460
3.1	2	NAIC Designation Category 2.A	10,170,051,384	XXX	XXX	10,170,051,384	0.0021	21,357,108	0.0064	65,088,329	0.0106	107,802,545
3.2	2	NAIC Designation Category 2.B	13,198,445,749	XXX	XXX	13,198,445,749	0.0021	27,716,736	0.0064	84,470,053	0.0106	139,903,525
3.3	2	NAIC Designation Category 2.C	8,405,417,354	XXX	XXX	8,405,417,354	0.0021	17,651,376	0.0064	53,794,671	0.0106	89,097,424
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	31,773,914,487	XXX	XXX	31,773,914,487	XXX	66,725,220	XXX	203,353,053	XXX	336,803,494
4.1	3	NAIC Designation Category 3.A	1,420,178,042	XXX	XXX	1,420,178,042	0.0099	14,059,763	0.0263	37,350,683	0.0376	53,398,694
4.2	3	NAIC Designation Category 3.B	708,828,700	XXX	XXX	708,828,700	0.0099	7,017,404	0.0263	18,642,195	0.0376	26,651,959
4.3	3	NAIC Designation Category 3.C	760,603,221	XXX	XXX	760,603,221	0.0099	7,529,972	0.0263	20,003,865	0.0376	28,598,681
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,889,609,963	XXX	XXX	2,889,609,963	XXX	28,607,139	XXX	75,996,742	XXX	108,649,335
5.1	4	NAIC Designation Category 4.A	244,811,488	XXX	XXX	244,811,488	0.0245	5,997,881	0.0572	14,003,217	0.0817	20,001,099
5.2	4	NAIC Designation Category 4.B	296,871,057	XXX	XXX	296,871,057	0.0245	7,273,341	0.0572	16,981,024	0.0817	24,254,365
5.3	4	NAIC Designation Category 4.C	148,427,841	XXX	XXX	148,427,841	0.0245	3,636,482	0.0572	8,490,073	0.0817	12,126,555
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	690,110,386	XXX	XXX	690,110,386	XXX	16,907,704	XXX	39,474,314	XXX	56,382,019
6.1	5	NAIC Designation Category 5.A	25,508,484	XXX	XXX	25,508,484	0.0630	1,607,034	0.1128	2,877,357	0.1880	4,795,595
6.2	5	NAIC Designation Category 5.B	138,777,640	XXX	XXX	138,777,640	0.0630	8,742,991	0.1128	15,654,118	0.1880	26,090,196
6.3	5	NAIC Designation Category 5.C	4,132,950	XXX	XXX	4,132,950	0.0630	260,376	0.1128	466,197	0.1880	776,995
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	168,419,074	XXX	XXX	168,419,074	XXX	10,610,402	XXX	18,997,672	XXX	31,662,786
7.	6	NAIC 6	3,586,833	XXX	XXX	3,586,833	0.0000		0.2370	850,079	0.2370	850,079
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)	58,896,972,003	XXX	XXX	58,896,972,003	XXX	134,129,020	XXX	374,763,235	XXX	608,786,172
		PREFERRED STOCKS										
10.	1	Highest Quality	50,460	XXX	XXX	50,460	0.0005	25	0.0016	81	0.0033	167
11.	2	High Quality	7,470,790	XXX	XXX	7,470,790	0.0021	15,689	0.0064	47,813	0.0106	79,190
12.	3	Medium Quality	10,570	XXX	XXX	10,570	0.0099	105	0.0263	278	0.0376	397
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		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	7,531,820	XXX	XXX	7,531,820	XXX	15,819	XXX	48,172	XXX	79,754

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	500,957	XXX	XXX	500,957	0.0021	1,052	0.0064	3,206	0.0106	5,310
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)	500,957	XXX	XXX	500,957	XXX	1,052	XXX	3,206	XXX	5,310
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)	500,957	XXX	XXX	500,957	XXX	1,052	XXX	3,206	XXX	5,310
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	115,386,882	XXX	XXX	115,386,882	0.0005	57,693	0.0016	184,619	0.0033	380,777
27.	1	Highest Quality	398,240,490	XXX	XXX	398,240,490	0.0005	199,120	0.0016	637,185	0.0033	1,314,194
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	513,627,372	XXX	XXX	513,627,372	XXX	256,814	XXX	821,804	XXX	1,694,970
34.		Total (Lines 9 + 17 + 25 + 33)	59,418,632,152	XXX	XXX	59,418,632,152	XXX	134,402,704	XXX	375,636,416	XXX	610,566,207

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	679,180,938		XXX	679,180,938	0.0011	747,099	0.0057	3,871,331	0.0074	5,025,939
36.		Farm Mortgages - CM2 - High Quality	73,783,214		XXX	73,783,214	0.0040	295,133	0.0114	841,129	0.0149	1,099,370
37.		Farm Mortgages - CM3 - Medium Quality	873,725		XXX	873,725	0.0069	6,029	0.0200	17,475	0.0257	22,455
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	281,256,955		XXX	281,256,955	0.0015	421,885	0.0034	956,274	0.0046	1,293,782
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	4,863,925,194		XXX	4,863,925,194	0.0011	5,350,318	0.0057	27,724,374	0.0074	35,993,046
44.		Commercial Mortgages - All Other - CM2 - High Quality	8,475,351,486	(573,127,826)	XXX	7,902,223,660	0.0040	31,608,895	0.0114	90,085,350	0.0149	117,743,133
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	664,791,215		XXX	664,791,215	0.0069	4,587,059	0.0200	13,295,824	0.0257	17,085,134
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	20,415,650		XXX	20,415,650	0.0120	244,988	0.0343	700,257	0.0428	873,790
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)	15,059,578,377	(573,127,826)	XXX	14,486,450,551	XXX	43,261,406	XXX	137,492,013	XXX	179,136,649
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	15,059,578,377	(573,127,826)	XXX	14,486,450,551	XXX	43,261,406	XXX	137,492,013	XXX	179,136,649

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	107,299	XXX	XXX	107,299	0.0000		0.1215 (a)	13,037	0.1215 (a)	13,037
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	6,697,600	XXX	XXX	6,697,600	0.0000		0.0061	40,855	0.0097	64,967
4.		Affiliated - Life with AVR	554,770,390	XXX	XXX	554,770,390	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		0.1215 (a)		0.1215 (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	119,955,707	XXX	XXX	119,955,707	0.0000		0.1945	23,331,385	0.1945	23,331,385
17.		Total Common Stock (Sum of Lines 1 through 16)	681,530,996			681,530,996	XXX		XXX	23,385,277	XXX	23,409,389
		REAL ESTATE										
18.		Home Office Property (General Account only)	108,243,135			108,243,135	0.0000		0.0912	9,871,774	0.0912	9,871,774
19.		Investment Properties	23,587,273			23,587,273	0.0000		0.0912	2,151,159	0.0912	2,151,159
20.		Properties Acquired in Satisfaction of Debt	184,608			184,608	0.0000		0.1337	24,682	0.1337	24,682
21.		Total Real Estate (Sum of Lines 18 through 20)	132,015,016			132,015,016	XXX		XXX	12,047,615	XXX	12,047,615
		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	141,708,394	XXX	XXX	141,708,394	0.0005	70,854	0.0016	226,733	0.0033	467,638
31.	2	High Quality	17,010,587	XXX	XXX	17,010,587	0.0021	35,722	0.0064	108,868	0.0106	180,312
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	3,686,176	XXX	XXX	3,686,176	0.0630	232,229	0.1128	415,801	0.1880	693,001
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)	162,405,157	XXX	XXX	162,405,157	XXX	338,806	XXX	751,402	XXX	1,340,951
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	502,085,561		XXX	502,085,561	0.0011	552,294	0.0057	2,861,888	0.0074	3,715,433
39.		Mortgages - CM2 - High Quality	296,818,797		XXX	296,818,797	0.0040	1,187,275	0.0114	3,383,734	0.0149	4,422,600
40.		Mortgages - CM3 - Medium Quality	8,578,834		XXX	8,578,834	0.0069	59,194	0.0200	171,577	0.0257	220,476
41.		Mortgages - CM4 - Low Medium Quality	1,824,042		XXX	1,824,042	0.0120	21,889	0.0343	62,565	0.0428	78,069
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)	809,307,234		XXX	809,307,234	XXX	1,820,652	XXX	6,479,763	XXX	8,436,578
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			XXX		0.0040		0.0114		0.0149	
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)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	809,307,234		XXX	809,307,234	XXX	1,820,652	XXX	6,479,763	XXX	8,436,578

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	732,478,425	XXX	XXX	732,478,425	0.0000		0.1945	142,467,054	0.1945	142,467,054
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	1,009,673,144	XXX	XXX	1,009,673,144	0.0000		0.1945	196,381,427	0.1945	196,381,427
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,742,151,569	XXX	XXX	1,742,151,569	XXX		XXX	338,848,480	XXX	338,848,480
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	24,957,177			24,957,177	0.0000		0.0912	2,276,095	0.0912	2,276,095
72.		Investment Properties	879,899,539	573,127,826	957,981,448	2,411,008,813	0.0000		0.0912	219,884,004	0.0912	219,884,004
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)	904,856,716	573,127,826	957,981,448	2,435,965,990	XXX		XXX	222,160,098	XXX	222,160,098
		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	340,112,879	XXX		340,112,879	0.0000		0.0042	1,428,474	0.0042	1,428,474
82.		NAIC 2 Working Capital Finance Investments	37,975,081	XXX		37,975,081	0.0000		0.0137	520,259	0.0137	520,259
83.		Other Invested Assets - Schedule BA	67,317,979	XXX		67,317,979	0.0000		0.1580	10,636,241	0.1580	10,636,241
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)	445,405,939	XXX		445,405,939	XXX		XXX	12,584,973	XXX	12,584,973
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	4,064,126,615	573,127,826	957,981,448	5,595,235,889	XXX	2,159,457	XXX	580,824,717	XXX	583,371,081

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,332,792	XXX		XXX		XXX		XXX	236	XXX	1,332,555	XXX		XXX		XXX		XXX
2. Premiums earned	1,332,792	XXX		XXX		XXX		XXX	236	XXX	1,332,555	XXX		XXX		XXX		XXX
3. Incurred claims	3,297,113	247.4							772,430	326,982.2	2,524,682	189.5						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	3,297,113	247.4							772,430	326,982.2	2,524,682	189.5						
6. Increase in contract reserves	(974,397)	(73.1)							(225,574)	(95,489.0)	(748,823)	(56.2)						
7. Commissions (a)	203	0.0									203	0.0						
8. Other general insurance expenses	87,521	6.6							16	6.8	87,505	6.6						
9. Taxes, licenses and fees	5,905	0.4									5,905	0.4						
10. Total other expenses incurred	93,629	7.0							16	6.8	93,613	7.0						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(1,083,553)	(81.3)							(546,636)	(231,400.0)	(536,917)	(40.3)						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(1,083,553)	(81.3)							(546,636)	(231,400.0)	(536,917)	(40.3)						
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)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits	16,880,925				5,159,369	11,721,556			
3. Total contract reserves, current year	16,880,925				5,159,369	11,721,556			
4. Total contract reserves, prior year.	17,855,322				5,384,943	12,470,379			
5. Increase in contract reserves	(974,397)				(225,574)	(748,823)			
C. Claim Reserves and Liabilities:									
1. Total current year									
2. Total prior year									
3. Increase									

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									
1.2 On claims incurred during current year	3,297,113				772,430	2,524,682			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year									
2.2 On claims incurred during current year									
3. Test:									
3.1 Lines 1.1 and 2.1									
3.2 Claim reserves and liabilities, December 31, prior year									
3.3 Line 3.1 minus Line 3.2									

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	1,332,792				236	1,332,555			
2. Premiums earned	1,332,792				236	1,332,555			
3. Incurred claims	3,297,113				772,430	2,524,682			
4. Commissions	203					203			
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims			3,297,113	3,297,113
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid			3,297,113	3,297,113
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims			3,297,113	3,297,113
14. Beginning Claim Reserves and Liabilities				
15. Ending Claim Reserves and Liabilities				
16. Claims Paid			3,297,113	3,297,113
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			3,297,113	3,297,113
18. Beginning Reserves and Liabilities				
19. Ending Reserves and Liabilities				
20. Paid Claims and Cost Containment Expenses			3,297,113	3,297,113

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												
00000	AA-1120037	09/23/2016	PACIFIC LIFE RE LIMITED (CANADA BRANCH)	GBR	YRT/I	OL	1,503,310,728	314,409	1,982,531	3,457,125		
00000	AA-1120037	01/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			376,002	(63,526)		
00000	AA-1120037	06/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			384,358	(131,440)		
00000	AA-1120037	07/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			979,242	415		
00000	AA-1120037	07/14/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			570,149	(203,057)		
00000	AA-1120037	09/17/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			401,040	(62,514)		
00000	AA-1120037	12/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			356,571	(70,336)		
00000	AA-1120037	01/01/2010	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			961,885	(326,540)		
00000	AA-1120037	02/01/2010	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,559,765	(256,859)		
00000	AA-1120037	06/18/2010	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			2,793,197	(159,555)		
00000	AA-1120037	05/01/2011	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			3,433,747	(762,405)		
00000	AA-1120037	08/19/2011	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,051,410	(120,980)		
00000	AA-1120037	11/01/2011	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			538,880			
00000	AA-1120037	09/12/2013	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,277,658	(165,775)		
00000	AA-1120037	11/28/2013	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,315,833	(168,666)		
00000	AA-1120037	12/31/2013	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			1,231,115	(66,162)		
00000	AA-1120037	06/01/2014	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			(133,898)	(214,380)		
00000	AA-1120037	07/01/2014	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA		227,241,314	5,717,146	4,241,874		279,427,639
00000	AA-1120037	10/01/2019	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA		57,246,834	5,822,480	(396,134)		
00000	AA-1120037	10/01/2019	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			40,599,981	(1,228,791)		
00000	AA-3160138	01/01/2013	PACIFIC LIFE REINSURANCE COMPANY II LIMITED	BRB	YRT/I	OL			(18,433)			
0599999. General Account - Non-U.S. Affiliates - Other							1,503,310,728	284,802,557	71,200,660	3,302,294		279,427,639
0699999. Total General Account - Non-U.S. Affiliates							1,503,310,728	284,802,557	71,200,660	3,302,294		279,427,639
0799999. Total General Account - Affiliates							1,503,310,728	284,802,557	71,200,660	3,302,294		279,427,639
60348	22-1771521	01/01/2014	ACE LIFE INSURANCE COMPANY	CT	YRT/I	OL	148,455,699	3,291,706	4,536,164	2,289,238		
60895	35-0145825	07/01/2013	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	12,195,446	209,528	95,621	32,424		
61492	44-0188050	07/01/2013	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	OL	2,088,033	39,673	68,737	5,024		
62944	13-5570651	07/01/2013	AXA EQUITABLE LIFE INSURANCE COMPANY	NY	YRT/I	OL	31,176,878	953,247	720,646	580,926		
87726	06-0566090	05/01/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	112,110,805	2,520,056	190,373	294,248		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	26,756,219	14,253	295,278	57,856		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	69,503,082	1,140,542	1,322,200	77,391		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	371,070,828	13,353,983	606,321	777,037		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	645,213,428	23,905,296	802,035	602,180		
76236	31-1213778	04/01/2002	CINCINNATI LIFE INSURANCE COMPANY	OH	YRT/I	OL	15,953,738	113,708	154,868	35,364		
76236	31-1213778	04/01/2002	CINCINNATI LIFE INSURANCE COMPANY	OH	CO/I	OL	1,292,475,255	34,825,610	1,942,374	993,398		
62308	06-0303370	07/01/2013	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	OL	21,991,885	193,390	161,850	177,349		
62308	06-0303370	01/01/2018	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	OL	46,284	181	130			
68276	48-1024691	01/01/1993	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	127,110,565	742,796	756,720			
68276	48-1024691	07/01/2013	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	931,862,157	14,209,028	9,157,600	9,600,177		
68276	48-1024691	07/01/2013	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	223,239,023	936,023	837,429			
86258	13-2572994	07/01/2013	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	36,595,661	1,228,903	1,497,480	6,121,690		
86258	13-2572994	07/01/2013	GENERAL RE LIFE CORPORATION	CT	CO/I	OL	47,584,891	2,953,113	3,842,908	57,288		
86258	13-2572994	10/01/2013	GENERAL RE LIFE CORPORATION	CT	CO/I	OL	226,437,704					
68322	84-0467907	07/01/2013	GREAT- WEST LIFE & ANNUITY INSURANCE COMPANY	CO	YRT/I	OL	66,526	1,700	1,618	237		
88340	59-2859797	01/01/1996	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,316,683		(200)			
88340	59-2859797	01/01/1997	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	1,417,526		5,381			
88340	59-2859797	01/01/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,099,781		(7,730)			
88340	59-2859797	01/01/2000	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,551,654		(536,742)			
88340	59-2859797	05/02/2000	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL			(18,756)			
88340	59-2859797	01/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,073,731,592	6,479,192	3,541,708	736,969		
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,167,137,436	19,332,076	16,751,710	17,217,382		
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	11,899,331	67,588	34,978			
88340	59-2859797	10/01/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	18,239,857	296,712	178,644	112,413		
88340	59-2859797	01/01/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	7,810,541	92,713	202,960	43,794		
88340	59-2859797	01/01/2018	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	28,462,513	714,717	466,776	125,203		

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
65056	38-1659835	07/29/2002	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	YRT/I	OL	267,681	103,656	(94)	130		
65056	38-1659835	07/29/2002	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	OL	1,530,920,961	84,119,047	3,085,684	1,854,777		
65056	38-1659835	10/01/2013	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	YRT/I	OL	18,591,072	780,576	414,328	380,220		
65056	38-1659835	10/01/2013	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	OL	10,030,135	101,175	964,530	22,026		
62057	22-0832760	07/01/2013	LINCOLN LIFE & ANNUITY CO. OF NEW YORK	NY	YRT/I	OL	31,058,677	1,012,378	649,533	332,245		
65676	35-0472300	01/01/2018	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL	134,298		6,329			
65676	35-0472300	01/01/1982	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL	140,848	17,336	15,450			
65676	35-0472300	01/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	3,220,473	23,413	(19,666)			
65676	35-0472300	07/01/2013	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	1,567,343,091	56,208,861	31,075,387	68,967,185		
65676	35-0472300	07/01/2013	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	1,830,910	887,979	54,251			
65676	35-0472300	01/01/2014	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	14,325,401	54,272	(34,932)	83,660		
65676	35-0472300	01/01/2014	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	37,172,125	1,307,984	394,672			
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	120,281,578		5,745,129	2,599,329		
93580	84-0849721	07/01/1991	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	3,504,624,602		21,440,467	12,008,869		
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	666,149,091					
87726	06-0566090	10/01/2013	METLIFE INSURANCE COMPANY USA	DE	YRT/I	OL	3,247,742	57,355	54,990	8,125		
65978	13-5581829	09/16/2002	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OL	8,221,940	4,380	(120,021)	3,978		
97136	13-3114906	01/01/1984	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	2,049,907	36,201				
97136	13-3114906	02/15/1994	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL			(26,459)			
97136	13-3114906	10/01/2013	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	48,321,391	1,248,152	1,748,956	4,430,682		
97136	13-3114906	01/01/2018	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	609,289	2,382	1,820			
97136	13-3114906	04/01/2002	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	75,139,382	1,886,836	712,178	126,358		
97136	13-3114906	08/15/2002	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	OL	1,184,686,992	21,030,143	1,728,762	1,099,742		
66168	41-0417830	07/01/2013	MINNESOTA LIFE INSURANCE COMPANY	MN	YRT/I	OL	2,900,140	51,216	103,618	4,156		
66346	58-0828824	07/01/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	6		268,281	27,370		
66346	58-0828824	07/01/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	2	0	(84,593)			
66346	58-0828824	01/01/2018	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1	0	123,974	424		
85472	13-2740556	07/01/2013	NATIONAL SECURITY LIFE AND ANNUITY COMPANY	NY	YRT/I	OL	267,954	4,732	(6,239)	665		
88099	75-1608507	01/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	1,715,831,835	7,476,945	8,327,797	1,489,259		
88099	75-1608507	01/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	39,146,812	1,171,780	414,556			
88099	75-1608507	07/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	442,328,899	6,068,436	4,002,430	1,212,689		
88099	75-1608507	07/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	343,277,228	8,208,926	1,377,181	195		
88099	75-1608507	01/01/2018	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	57,600					
74900	63-0483783	04/01/2013	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA	AR	YRT/I	OL	449,889,680	1,759,069	1,121,447	1,789,993		
93548	06-1045829	10/01/2013	PHL VARIABLE INSURANCE COMPANY	CT	YRT/I	OL	77,350,476	3,742,163	3,790,032	7,721,142		
93548	06-1045829	10/01/2013	PHL VARIABLE INSURANCE COMPANY	CT	CO/I	OL	149,657	56,744	379,875			
67814	06-0493340	01/01/1995	PHOENIX LIFE INSURANCE COMPANY	NY	YRT/I	OL	2,821,791	88,147	110,971			
67814	06-0493340	10/01/2013	PHOENIX LIFE INSURANCE COMPANY	NY	YRT/I	OL	36,508,165	972,028	8,190,408	19,195,696		
67814	06-0493340	10/01/2013	PHOENIX LIFE INSURANCE COMPANY	NY	CO/I	OL	13,938,084	264,471	(2,851)			
61360	53-0242530	07/01/2013	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	5,436,729	541,050	7,898	2,611		
67105	41-0451140	07/01/2013	RELIASTAR LIFE INSURANCE COMPANY	MN	CO/I	OL	15,970,677	1,755,163	29,761	8,230		
93572	43-1235868	01/01/1984	RGA REINSURANCE COMPANY	MO	YRT/I	OL	192,420	3,398	3,581			
93572	43-1235868	01/01/1995	RGA REINSURANCE COMPANY	MO	YRT/I	OL	34,074,440	587,160	(100,166)			
93572	43-1235868	01/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL	614,850,000	1,331,000				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	275,290,000	526,000				
93572	43-1235868	01/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	OL				(218)		
93572	43-1235868	01/01/2010	RGA REINSURANCE COMPANY	MO	YRT/I	OL				(384)		
93572	43-1235868	11/01/2011	RGA REINSURANCE COMPANY	MO	YRT/I	OL	4,799,901	91,534	(67,281)	16,487		
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,458,654,154	11,568,369	7,035,606	623,932		
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/G	OL	105,483,076	164,126	80,768			
93572	43-1235868	07/01/2013	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,835,376,514	26,348,087	28,859,488	239,765,563		
93572	43-1235868	07/01/2013	RGA REINSURANCE COMPANY	MO	CO/I	OL	89,945,732	1,221,463	1,186,049	1,769		
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	86,095,986	1,239,079	1,174,460	158,540		
93572	43-1235868	10/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	119,770,099,121	60,941,407	406,615,407	59,821,573		
93572	43-1235868	01/01/2016	RGA REINSURANCE COMPANY	MO	YRT/I	OL	60,325,132		1,915,581	(3,423)		
93572	43-1235868	01/01/2016	RGA REINSURANCE COMPANY	MO	YRT/G	OL	67,760,969	24,921				

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
93572	43-1235868	10/01/2016	RGA REINSURANCE COMPANY	MO	YRT/I	OL	182,202,596	3,770,076	400,241	612,283		
93572	43-1235868	01/01/2018	RGA REINSURANCE COMPANY	MO	YRT/I	OL	168,986,126	2,587,797	3,200,908	385,509		
93572	43-1235868	02/01/2018	RGA REINSURANCE COMPANY	MO	YRT/I	OL	58,492,250	880,618	656,056	133,923		
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	158,284,207	944,208	1,611,171	95,269		
64688	75-6020048	07/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,089,044,147	11,750,636	18,613,539	31,921,824		
64688	75-6020048	07/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	135,327,827	1,345,045	1,822,360			
64688	75-6020048	01/01/2017	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	79,232,053	21,653	109,701	5,848		
64688	75-6020048	02/14/2017	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	101,762		2,319			
87017	62-1003368	01/01/2012	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	16,784,987		120,727	1,333		
87017	62-1003368	07/01/2013	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	471,756,391	7,094,254	10,901,147	12,506,098		
87017	62-1003368	07/01/2013	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	OL	492,547,465	7,564,706	2,486,715			
87017	62-1003368	10/01/2013	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	13,673,195	4,107	111,425	901		
87017	62-1003368	01/01/2017	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	9,580,847		(1,848,514)			
87017	62-1003368	01/01/2018	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	12,400,442	267,537	(204,612)	52,334		
87017	62-1003368	04/01/1995	SCOR GLOBAL LIFE REINSURANCE COMPANY	DE	YRT/I	OL	20,049,334	6,022				
97071	13-3126819	01/01/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL			208			
97071	13-3126819	01/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	591,754,668	3,022,414	2,343,933	328,840		
97071	13-3126819	07/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	2,408,604,835	32,056,027	46,396,728	26,968,994		
97071	13-3126819	07/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	5,849,307		(3,627)			
97071	13-3126819	01/01/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	320,307,839	1,190,155	277,173	103,816		
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,420,617,060	7,815,499		1,175,440		
87572	23-2038295	07/01/2013	SCOTTISH RE (U.S.) INC.	DE	YRT/I	OL	1,061,476,226	21,811,151	27,238,936	45,814,498		
87572	23-2038295	01/01/2017	SCOTTISH RE (U.S.) INC.	DE	YRT/I	OL	17,860,567	192,621	219,462	91,906		
87572	23-2038295	01/01/1984	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	4,511,465	79,672	115,127			
87572	23-2038295	09/01/1988	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	5,743,879	101,437	155,302			
87572	23-2038295	01/01/2018	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	50,671,038	1,442,152	1,513,329	235,396		
68713	84-0499703	07/01/2013	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	1,122,889,856	23,960,909	21,534,863	11,330,982		
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	56,722,892		2,008,230	1,108,179		
68713	84-0499703	01/01/2018	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	3,028,782	39,471	91,473	5,298		
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL				17,342		
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	9,507,441	180,641	99,763			
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	659,955,637	3,762,434	5,128,018	31,673,422		
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	641,464,129	19,655,218	7,943,766			
70688	36-6071399	07/01/2013	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	2,155,303	71,329	79,194	27,883		
70688	36-6071399	07/01/2013	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	OL	12,311,382	640,410	734,769	118,601		
86231	39-0989781	01/01/1985	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	4,111,674	402,327	51,706			
86231	39-0989781	07/01/2013	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	129,319,658	8,531,144	2,376,413	3,727,102		
86231	39-0989781	07/01/2013	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	257,708,741	8,790,492	4,517,571	604,501		
80659	82-4533188	04/07/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	713,074	13,283	20,852			
80659	82-4533188	07/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL			162,138			
80659	82-4533188	01/01/2013	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	52,217,200	204,169	53,259	24,849		
80659	82-4533188	07/01/2013	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	32,186,051	1,369,319	1,988,335	286,484		
80659	82-4533188	07/01/2013	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	2,123,261,967	18,239,255	17,299,368	9,103,311		
80659	82-4533188	01/01/2016	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	18,856,151	73,728	42,710			
80659	82-4533188	10/01/2016	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	19,903,088	169,025	354,456	326,401		
66133	41-1760577	07/01/2013	WILTON REASSURANCE COMPANY	MN	YRT/I	OL			414,952			
0899999. General Account - U.S. Non-Affiliates							160,976,965,323	622,756,214	771,499,998	642,479,751		
00000	AA-3194154	01/01/2014	ACE TEMPEST LIFE REINSURANCE, LTD.	BMU	YRT/I	OL	49,982,574	235,682	(9,947)	26,845		
00000	AA-1784122	10/01/2016	CANADA LIFE INTERNATIONAL REINSURANCE LIMITED	IRL	YRT/I	OL	1,898		112			
00000	AA-3191255	01/01/1988	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL			(74,452)			
00000	AA-3191255	01/01/2000	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL			3,039			
00000	AA-3191255	02/01/2000	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL			7,007			
00000	AA-3191255	07/01/2013	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL			(645,531)			
00000	AA-3191255	10/01/2016	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL			0			
00000	AA-3191255	01/01/2018	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL	721,702,534	5,924,600	5,252,215	860,884		
00000	AA-1780044	01/01/2018	HANNOVER RE (IRELAND) DAC	IRL	YRT/I	OL	18,984,444	540,318				

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

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00000	AA-1780044	07/01/2013	HANNOVER RE (IRELAND) LIMITED	IRL	YRT/I	OL				1,019,593		
00000	AA-3191275	01/01/2012	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	536,469,288	1,437,658	614,310	124,114		
00000	AA-3191275	01/01/2012	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OL	9,145,516	21,866	6,030			
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	218,803,924	1,758,913	419,345	8,476,686		
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OL			758,044			
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	CO/G	OL	565	12	17			
00000	AA-3191275	01/01/2014	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	13,289,434	75,020	86,334	29,520,335		
00000	AA-3191275	01/01/2014	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OL	173	0	0			
00000	AA-3191275	10/01/2016	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	46,279,658	64,925	(256,957)	1,616		
00000	AA-3191275	01/01/2018	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	17,858,848	157,236	107,800	15,920		
00000	AA-3191275	01/01/2018	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OL	79	1				
00000	AA-3160118	01/01/2012	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/I	OL	99,956,137	393,156	301,852	164,262		
00000	AA-3160118	01/01/2016	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/I	OL	40,986,049	160,255	121,960	14,369		
00000	AA-3160118	10/01/2016	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/I	OL	362,772	317	2,911			
00000	AA-1560188	01/01/2012	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	1,654,642,482	4,681,318	3,160,627	1,584,029		
00000	AA-1560188	07/01/2013	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	612,051,394	2,892,040	3,157,385	284,166		
00000	AA-1560188	01/01/2014	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	23,055,638	117,277	95,754	13,429		
00000	AA-1560188	10/01/2016	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	47,731,461		(53,295)			
00000	AA-1560188	01/01/2018	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	39,364,236	209,238	178,459	19,255		
00000	AA-1560188	02/01/2018	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	87,840,953	466,913	361,012	44,025		
00000	AA-3160036	01/01/2012	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	314,729,281	547,931	(396,907)	43,955		
00000	AA-3160036	07/01/2013	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	103,941,607	1,049,945	(758,423)	617,322		
00000	AA-3160036	07/01/2013	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	CO/I	OL	70,002,696	355,614	363,746			
00000	AA-3160036	01/01/2014	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	7,843,570	23,739	20,566	2,786		
00000	AA-3160036	01/01/2016	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	98,933,783	167,198	(51,960)	14,620		
00000	AA-3160036	10/01/2016	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	22,711,562	19,275	182,230	857		
00000	AA-3160036	01/01/2018	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	8,379,833	61,911	50,583	7,262		
00000	AA-1780106	08/01/1995	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	5,925,662	79,862	80,505			
00000	AA-1780106	01/01/1996	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	7,976,010	383,008	368,552			
00000	AA-1780106	01/01/1997	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	80,311,167	2,220,604	1,826,561			
00000	AA-1780106	09/08/1997	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	9,291	554	805			
00000	AA-1780106	02/13/1999	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	537,855	9,499	7,770			
00000	AA-1780106	01/01/2000	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	43,650,865	398,691	436,523			
00000	AA-1780106	01/01/2012	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	281,330,652	1,100,003	213,217	97,408		
00000	AA-1780106	07/01/2013	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	3,518,367,534	40,260,835	41,127,312	44,852,556		
00000	AA-1780106	10/01/2013	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	79,368,241	302,193	(802,942)	30,370		
00000	AA-1780106	01/01/2017	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	27,214,110	671,701	(1,640,554)	566,685		
00000	AA-1561039	10/01/2013	SUN LIFE ASSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	47,081,414	1,333,346	2,996,062	49,199		
00000	AA-1461000	07/01/2015	SWISS LIFE AG	CHE	YRT/I	OL	359,196,198	1,404,457	545,015	32,730		
00000	AA-3190773	07/01/2013	TRANSAMERICA INTERNATIONAL RE (BERMUDA), LTD.	BMU	YRT/I	OL	44,024,686	156,666	659,356	4,426		
00000	AA-3190868	07/01/2013	TRANSAMERICA LIFE (BERMUDA) LTD.	BMU	YRT/I	OL	16,959,065	273,021	(651,469)	46,349		
00000	AA-3190868	07/01/2013	TRANSAMERICA LIFE (BERMUDA) LTD.	BMU	CO/I	OL	25,437,847	1,179,242	176,176	69,391		
0999999. General Account - Non-U.S. Non-Affiliates							9,402,442,987	71,136,039	58,346,756	88,605,442		
1099999. Total General Account - Non-Affiliates							170,379,408,311	693,892,254	829,846,754	731,085,193		
1199999. Total General Account							171,882,719,039	978,694,811	901,047,414	734,387,487		279,427,639
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)							160,976,965,323	622,756,214	771,499,998	642,479,751		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							10,905,753,716	355,938,597	129,547,416	91,907,737		279,427,639
9999999 - Totals							171,882,719,039	978,694,811	901,047,414	734,387,487		279,427,639

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
65676	35-0472300	01/01/2014	LINCOLN NATIONAL LIFE INS CO	IN	YTR/I	OH	236		4,181,085			
65978	13-5581829	10/01/2013	METROPOLITAN LIFE INSURANCE COMPANY	NY	YTR/I	OH			978,281			
88099	75-1608507	01/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	YTR/I	OH			601,393			
93572	43-1235868	01/01/2003	RGA REINSURANCE COMPANY	MO	YRT/G	OH			207,677			
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY	MO	YRT/G	OH			92,565			
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/G	OH	3,068		1,017			
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YTR/I	OH			1,395,685			
93572	43-1235868	08/01/2012	RGA REINSURANCE COMPANY	MO	YRT/G	OH			61,443			
93572	43-1235868	07/01/2013	RGA REINSURANCE COMPANY	MO	YRT/G	OH			245,544			
93572	43-1235868	07/01/2013	RGA REINSURANCE COMPANY	MO	YTR/I	OH	1,277,294		7,805,174			
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/G	OH			34,982			
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YTR/I	OH			673,514			
93572	43-1235868	01/01/2016	RGA REINSURANCE COMPANY	MO	YTR/I	OH			73			
0899999. U.S. Non-Affiliates							1,280,598		16,278,432			
00000	AA-3191275	01/01/2003	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OH			818			
00000	AA-3191275	01/01/2012	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OH			13,789			
00000	AA-3191275	01/01/2012	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YTR/I	OH			75,758			
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OH			28,437			
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YTR/I	OH			329,223			
00000	AA-3191275	01/01/2014	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YTR/I	OH			27,995			
00000	AA-3160118	01/01/2012	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YTR/I	OH			1,977			
00000	AA-1560188	01/01/2007	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YTR/I	OH	(4,356)		17,698			
00000	AA-1560188	01/01/2012	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YTR/I	OH	46,231					
00000	AA-1560188	07/01/2013	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YTR/I	OH	9,886		25,258			
00000	AA-1560188	01/01/2014	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YTR/I	OH	433					
00000	AA-3160036	01/01/2012	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YTR/I	OH			4,383			
00000	AA-3160036	07/01/2013	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YTR/I	OH			69,454			
00000	AA-3160036	01/01/2014	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YTR/I	OH			6,055			
00000	AA-3160036	01/01/2016	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YTR/I	OH			1,648			
0999999. Non-U.S. Non-Affiliates							52,194		602,493			
1099999. Total - Non-Affiliates							1,332,792		16,880,925			
1199999. Total U.S. (Sum of 0399999 and 0899999)							1,280,598		16,278,432			
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							52,194		602,493			
9999999 - Totals							1,332,792		16,880,925			

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
15368	46-3586207	10/01/2013	PACIFIC BALEINE REINSURANCE COMPANY	VT		125,000
15368	46-3586207	01/01/2015	PACIFIC BALEINE REINSURANCE COMPANY	VT		1,431,947
0199999. Life and Annuity - U.S. Affiliates - Captive						1,556,947
0399999. Total Life and Annuity - U.S. Affiliates						1,556,947
00000	AA-3160133	07/01/2011	PACIFIC LIFE RE GLOBAL LIMITED FORMERLY PACIFIC LIFE REINSURANCE (BARBADOS) LIMITED	BMU	85,196,656	
0599999. Life and Annuity - Non-U.S. Affiliates - Other					85,196,656	
0699999. Total Life and Annuity - Non-U.S. Affiliates					85,196,656	
0799999. Total Life and Annuity - Affiliates					85,196,656	1,556,947
60895	35-0145825	05/01/1983	AMERICAN UNITED LIFE INSURANCE COMPANY	IN		73,545
68276	48-1024691	06/01/1984	EMPLOYERS REASSURANCE CORPORATION	KS	1,097,448	3,018
68276	48-1024691	07/01/1999	EMPLOYERS REASSURANCE CORPORATION	KS		9,897
68276	48-1024691	10/01/1999	EMPLOYERS REASSURANCE CORPORATION	KS		5
86258	13-2572994	04/01/1970	GENERAL RE LIFE CORPORATION	CT		5,371
86258	13-2572994	05/01/1983	GENERAL RE LIFE CORPORATION	CT		129
86258	13-2572994	07/01/1988	GENERAL RE LIFE CORPORATION	CT		1,673
86258	13-2572994	01/01/2002	GENERAL RE LIFE CORPORATION	CT		14,053
86258	13-2572994	11/21/2016	GENERAL RE LIFE CORPORATION	CT	787,526	775,341
86258	13-2572994	02/01/2020	GENERAL RE LIFE CORPORATION	CT	45,000	268,750
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	157,255	67,696
88340	59-2859797	01/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		133,681
88340	59-2859797	06/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	150,000	50,380
88340	59-2859797	01/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		3,065
88340	59-2859797	10/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	122,481	214,114
88340	59-2859797	11/21/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	94,974	209,971
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	600,410	472,267
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	210,000	144,248
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	1,197,450	401,424
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	1,328,500	1,536,913
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	839,448	845,242
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	280,469	473,140
65676	35-0472300	11/01/1971	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		249
65676	35-0472300	04/01/1972	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		3,530
65676	35-0472300	10/01/1984	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		423,461
65676	35-0472300	10/20/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	327,456	119,361
65676	35-0472300	11/09/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		138
65676	35-0472300	10/01/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		5,839
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	1,951,626	81,783
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	2,812,368	
65676	35-0472300	02/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		20,755
65676	35-0472300	12/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		249
65676	35-0472300	01/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	1,861,495	
65676	35-0472300	07/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		695,470
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		44
93580	84-0849721	01/01/1983	M LIFE INSURANCE COMPANY	CO	408,106	783,105
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	68,307,355	131,724,569
93580	84-0849721	07/01/1988	M LIFE INSURANCE COMPANY	CO	2,705,998	1,920,928
93580	84-0849721	01/01/1991	M LIFE INSURANCE COMPANY	CO	11,134,487	11,479,660
93580	84-0849721	01/01/1999	M LIFE INSURANCE COMPANY	CO	10,487,086	558,147
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO		35,331
93580	84-0849721	01/01/2012	M LIFE INSURANCE COMPANY	CO	1,597,322	458,259
66346	58-0828824	02/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	326,250	356,250
74900	63-0483783	11/21/2016	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA	AR	189,990	141,523
93572	43-1235868	05/01/1984	RGA REINSURANCE COMPANY	MO		456
93572	43-1235868	01/01/1985	RGA REINSURANCE COMPANY	MO		2,621
93572	43-1235868	07/01/1988	RGA REINSURANCE COMPANY	MO		617
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO		188
93572	43-1235868	07/01/1991	RGA REINSURANCE COMPANY	MO	667,693	65,743
93572	43-1235868	08/01/1992	RGA REINSURANCE COMPANY	MO		8,903
93572	43-1235868	08/01/1994	RGA REINSURANCE COMPANY	MO		1,652
93572	43-1235868	01/01/1995	RGA REINSURANCE COMPANY	MO	335,378	185,780
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO		4,130
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO	2,818,895	429,841
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO		18,298
93572	43-1235868	06/01/1997	RGA REINSURANCE COMPANY	MO		2,214
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO		276
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO		41
93572	43-1235868	01/01/1999	RGA REINSURANCE COMPANY	MO	1,165,683	
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO		328,067
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	50,857	115,036
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO		62,394
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO		1,129
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO		139
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO		118,670
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	4,131,290	15,351,817
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	289,718	366,637
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	57,039	151,064
93572	43-1235868	08/28/2006	RGA REINSURANCE COMPANY	MO	393,354	344,366
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO		11,164
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO		6,218
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO	285,268	86,742
93572	43-1235868	12/01/2008	RGA REINSURANCE COMPANY	MO	3,584,943	1,332,744
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO		4,026,651
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO		7
93572	43-1235868	12/09/2013	RGA REINSURANCE COMPANY	MO		153
93572	43-1235868	11/21/2016	RGA REINSURANCE COMPANY	MO	157,456	245,742
93572	43-1235868	12/10/2018	RGA REINSURANCE COMPANY	MO	20,885	7,468
93572	43-1235868	01/01/2020	RGA REINSURANCE COMPANY	MO	269,552	
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		45,242
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		79
64688	75-6020048	03/01/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	2,004,312	687,781
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	453,886	263,395
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	453,886	257,328
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		5,642
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		4,726
64688	75-6020048	07/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		4,588
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		5,189
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		1,333
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		4,288
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		4,315
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		4,026,650
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		36
64688	75-6020048	07/01/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	213,353	40,716

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
64688	75-6020048	01/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		15,009
64688	75-6020048	12/09/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		28
64688	75-6020048	11/21/2016	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	362,526	525,057
64688	75-6020048	02/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	108,750	118,750
87017	62-1003368	08/01/1993	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		5,491
87017	62-1003368	12/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	44,862	41
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		39,132
87017	62-1003368	10/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		68
87017	62-1003368	03/01/2003	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	11,214,298	169,449
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	1,429,919	287,747
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		661
97071	13-3126819	08/28/2006	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	6,184,746	777,034
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		1,384
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		2,043
97071	13-3126819	12/01/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	1,817,273	65,632
97071	13-3126819	01/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	22,275	3,204
87572	23-2038295	03/09/2000	SCOTTISH RE (U.S.), INC.	DE		2,257
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	1,131,599	344,850
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	1,931,583	36,358
87572	23-2038295	07/29/2002	SCOTTISH RE (U.S.), INC.	DE	599,000	317,993
87572	23-2038295	08/15/2002	SCOTTISH RE (U.S.), INC.	DE	1,053,000	171,818
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	320,584	16,129
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	472,500	183,930
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE		105,314
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	5,292,898	645,777
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	207,549	363,960
87572	23-2038295	01/19/2005	SCOTTISH RE (U.S.), INC.	DE	29,051	5,954
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		24,322
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	9,740,392	397,091
68713	84-0499703	05/15/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		170
68713	84-0499703	04/01/1986	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		3,162
68713	84-0499703	07/01/1988	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	200,727	8,455
68713	84-0499703	08/01/1989	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		948
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		18,276
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		290,630
68713	84-0499703	01/01/1999	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	9,887,310	74,951
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		19,695
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		253
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		378,266
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	1,170,001	1,473,676
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		1,434,060
68713	84-0499703	04/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		64,737
68713	84-0499703	05/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	434,353	2,493,717
68713	84-0499703	05/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	813,627	2,114,771
82627	06-0839705	05/12/1972	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		225
82627	06-0839705	07/15/1977	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		359,397
82627	06-0839705	07/01/1982	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		7,429
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		96,468
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		1,661
82627	06-0839705	07/01/1988	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	191,438	4,771
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		3,187
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		157
82627	06-0839705	10/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		1,885
82627	06-0839705	07/01/1991	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	1,001,546	584,695
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		12,229
82627	06-0839705	02/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	141,191	123,990
82627	06-0839705	06/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		2,214
82627	06-0839705	12/01/1998	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		276
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	3,747,266	419,484
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	110,515	106,108
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		131
82627	06-0839705	10/15/2001	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	278,479	4,278
82627	06-0839705	01/01/2002	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	1,364,700	23,663
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		408,306
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	8,433,475	6,367,324
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	206,941	1,445,473
82627	06-0839705	05/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	1,871,139	2,493,717
82627	06-0839705	08/28/2006	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	927,065	877,233
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		2,172
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		893
82627	06-0839705	10/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	320,443	88,699
82627	06-0839705	12/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	2,912,486	3,894,589
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	763,924	9,998
86231	39-0989781	01/01/1980	TRANSAMERICA LIFE INSURANCE COMPANY	IA		296
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA		173
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA		18
86231	39-0989781	07/15/1983	TRANSAMERICA LIFE INSURANCE COMPANY	IA		179,312
86231	39-0989781	07/01/1988	TRANSAMERICA LIFE INSURANCE COMPANY	IA		6,355
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INSURANCE COMPANY	IA	620,994	63,058
86231	39-0989781	06/05/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA		2,500
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA		21,954
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	1,961,113	2,383,103
86231	39-0989781	12/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA		180
86231	39-0989781	07/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA		172,002
86231	39-0989781	10/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA		31
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA		100,000
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA		5,485
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	61,250	13,041
86231	39-0989781	07/01/2013	TRANSAMERICA LIFE INSURANCE COMPANY	IA		19,360
0899999. Life and Annuity - U.S. Non-Affiliates					205,756,735	216,450,617
00000	AA-1340145	01/01/2013	GENERAL REINSURANCE AG (GERMANY)	DEU	1,626,353	1,400,471
00000	AA-5420050	01/01/2013	KOREAN REINSURANCE COMPANY	KOR	137,524	35,408
00000	AA-1460100	07/01/1988	NEW REINSURANCE COMPANY LTD.	CHE		617
00000	AA-1460100	08/01/1988	NEW REINSURANCE COMPANY LTD.	CHE		6,973
00000	AA-1460100	01/01/1990	NEW REINSURANCE COMPANY LTD.	CHE		3,579
00000	AA-1460100	02/01/1997	NEW REINSURANCE COMPANY LTD.	CHE		11,707
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD.	CHE		97
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD.	CHE		41
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD.	CHE		13,322
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD.	CHE		38,997
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD.	CHE		15
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD.	CHE		311
00000	AA-1460100	03/01/2003	NEW REINSURANCE COMPANY LTD.	CHE	97,765	558,217
00000	AA-1460100	01/01/2004	NEW REINSURANCE COMPANY LTD.	CHE		76,988

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
00000	AA-1460100	08/28/2006	NEW REINSURANCE COMPANY LTD.	CHE		515,483
00000	AA-1460100	10/01/2008	NEW REINSURANCE COMPANY LTD.	CHE		86,763
00000	AA-1460100	12/01/2008	NEW REINSURANCE COMPANY LTD.	CHE	16,926	268,499
00000	AA-1460100	06/01/2013	NEW REINSURANCE COMPANY LTD.	CHE		117,449
00000	AA-1460100	12/09/2013	NEW REINSURANCE COMPANY LTD.	CHE		97
00000	AA-1460100	01/01/2015	NEW REINSURANCE COMPANY LTD.	CHE		3,012
00000	AA-1460100	11/21/2016	NEW REINSURANCE COMPANY LTD.	CHE	150,000	630,127
00000	AA-1121120	01/01/1998	NRG VICTORY REINSURANCE LIMITED	GBR		1,338
00000	AA-1780070	01/01/2013	QBE REINS (EUROPE) LTD	IRL	1,408,214	21,124
00000	AA-1340015	01/01/2013	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	858,426	2,252
00000	AA-1780106	11/15/2011	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD	IRL		1,491
00000	AA-1560058	01/01/2013	SCOR GLOBAL LIFE	CAN	514,820	3,083
00000	AA-1320158	01/01/2013	SCOR SE (FRANCE)	FRA	70,644	3,587
00000	AA-1461000	01/01/2013	SWISS LIFE LTD.	CHE	152,319	57,924
00000	AA-1370021	01/01/2013	SWISS RE EUROPE SA	LUX	79,403	1,618
0999999. Life and Annuity - Non-U.S. Non-Affiliates					5,112,394	3,860,592
1099999. Total Life and Annuity - Non-Affiliates					210,869,129	220,311,209
1199999. Total Life and Annuity					296,065,785	221,868,156
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					205,756,735	218,007,564
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					90,309,050	3,860,592
9999999 Totals - Life, Annuity and Accident and Health					296,065,785	221,868,156

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
13069	26-1220784	11/15/2011	PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT	VT	OTH/I	AXXX		1,711,786,963	1,619,101,657	18,090,745				
15368	46-3586207	10/01/2013	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	XXXL	1,742,990,671	38,867,156	36,679,788	2,936,780				7,347,384
15368	46-3586207	10/01/2013	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	AXXX		294,573,334	269,702,295	1,963,001				88,909,907
15368	46-3586207	01/01/2015	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	XXXL	30,174,451,720	432,889,023	295,267,115	84,345,425				77,908,563
15368	46-3586207	01/01/2015	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	AXXX		21,192,121	17,506,695	787,344				4,633,615
0199999. General Account - Authorized U.S. Affiliates - Captive							31,917,442,391	2,499,308,597	2,238,257,550	108,123,295				178,799,469
0399999. Total General Account - Authorized U.S. Affiliates							31,917,442,391	2,499,308,597	2,238,257,550	108,123,295				178,799,469
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							31,917,442,391	2,499,308,597	2,238,257,550	108,123,295				178,799,469
60895	35-0145825	05/01/1983	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL	74,169			11,815				
68276	48-1024691	06/01/1984	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	3,857,128			184,059				
68276	48-1024691	07/01/1999	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	31,927,981			588,105				
68276	48-1024691	10/01/1999	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	52,687			504				
86258	13-2572994	04/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,594,114			336,886				
86258	13-2572994	05/01/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	396,864			38,097				
86258	13-2572994	05/01/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		237,469	229,313					
86258	13-2572994	01/01/1987	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,237,104			40,149				
86258	13-2572994	07/01/1988	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	5,899,919			105,900				
86258	13-2572994	07/01/1988	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		46,408	45,698	774				
86258	13-2572994	01/01/2002	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	46,793,717			985,783				
86258	13-2572994	11/21/2016	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	6,736,609,441			2,402,271				
86258	13-2572994	02/01/2020	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,706,455,811			1,325				
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	508,101,236			1,024,162				
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	DIS				1				
88340	59-2859797	06/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	3,001,261,074			1,434,469				
88340	59-2859797	01/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	115,993,574			165,337				
88340	59-2859797	10/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	560,857,069			2,089,361				
88340	59-2859797	10/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	DIS		1,200,218	1,017,720	575,618				
88340	59-2859797	11/21/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,577,638,882			947,612				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	8,624,076	61,467	57,076	93,419				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	144,042	55,778	42,871	(199)				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	24,731,127	13,174	17,644	(4,519)				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	63,710,187	1,045,481	478,401	1,220,389				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	785,519,746	25,834,099	23,090,662	1,165,593				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	112,110,805	2,520,056	2,944,334	190,373				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	829,599,824	13,713,784	20,091,071	1,203,459				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	1,209,695,804	70,869,707	52,358,141	2,493,222				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	371,045,831	13,351,906	10,611,172	606,213				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	410,386,650	16,536,974	10,160,813	878,118				
65676	35-0472300	11/01/1971	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	448,256			18,097				
65676	35-0472300	04/01/1972	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	8,083,762			370,000				
65676	35-0472300	04/01/1972	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		82,447	85,464					
65676	35-0472300	10/01/1984	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	18,462,474			1,524,724				
65676	35-0472300	10/01/1984	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		161	130	1,147				
65676	35-0472300	10/20/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	37,535,374			952,334				
65676	35-0472300	10/20/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		292,435	320,145	2,557				
65676	35-0472300	11/09/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	295,282			13,214				
65676	35-0472300	10/01/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	10,270,779			404,821				
65676	35-0472300	11/01/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	288,711			1,949				
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	141,897,412			4,333,607				
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	601,049,897			12,821,204				
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		36,682	36,373	276				
65676	35-0472300	02/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	258,219,125			2,068,069				
65676	35-0472300	12/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	380,740			14,200				
65676	35-0472300	01/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	408,264,019			4,032,241				

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
65676	35-0472300	07/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	168,081,037			1,105,863				
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	794,909			3,613				
93580	84-0849721	01/01/1983	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	16,797,622			291,222			6,760,615	
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	5,183,314,671			46,757,870			4,110,050,455	
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	MCO/G	OL	8,732,705						6,993,168	
93580	84-0849721	07/01/1988	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	1,491,103,851			16,903,862				
93580	84-0849721	01/01/1991	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	2,839,284,611			11,388,011			936,156,147	
93580	84-0849721	01/01/1999	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	3,137,089,704			13,740,969			193,066,937	
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	1,782,763,827			43,761,935			665,532	
93580	84-0849721	01/01/2012	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	10,485,875,285			141,360,245			716,370,006	
66346	58-0828824	07/31/2018	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,275,013			1,552				
66346	58-0828824	03/18/2019	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	39,783,868			1,230				
66346	58-0828824	01/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	848,744,659			8,644				
66346	58-0828824	02/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	4,397,850,565			4,754				
66346	58-0828824	03/31/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	125,732,345			596				
66346	58-0828824	06/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	347,168,381			0				
74900	63-0483783	11/21/2016	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA	AR	YRT/I	OL	2,378,340,258			1,652,809				
93572	43-1235868	05/01/1984	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,227,594			91,731				
93572	43-1235868	01/01/1985	RGA REINSURANCE COMPANY	MO	YRT/I	OL	5,505,046			246,599				
93572	43-1235868	07/01/1988	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,358,349			32,331				
93572	43-1235868	07/01/1988	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		7,378	7,132					
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,441,348			143,372				
93572	43-1235868	07/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	OL	91,876,035			3,604,245				
93572	43-1235868	07/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		24,455	24,249	184				
93572	43-1235868	08/01/1992	RGA REINSURANCE COMPANY	MO	YRT/I	OL	42,416,783			1,037,274				
93572	43-1235868	08/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,776,129			110,846				
93572	43-1235868	01/01/1995	RGA REINSURANCE COMPANY	MO	YRT/I	OL	77,326,015			1,626,925				
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL	23,241,725			848,304				
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		50	40	300				
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	149,330,091			2,730,785				
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	75,129,601			1,394,065				
93572	43-1235868	06/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,650,487			115,810				
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	423,043			15,778				
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	63,458			2,367				
93572	43-1235868	01/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	571,254,820			6,960,446				
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	381,362,783			1,375,456				
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	265,036,355			4,522,390				
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	64,388,373			2,232,299				
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	DIS				(3,499)				
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	17,217,171			98,876				
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	622,693			15,083				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,285,846,723			34,376,063				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	OL	139,686,130			727,112				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	OL	144,934,065			1,776,508				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		176	163	1,206				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	CO/I	OL	617,393,504	15,298,954	16,285,147	1,092,047				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	CO/I	DIS		26,048	24,927	5,237				
93572	43-1235868	01/01/2006	RGA REINSURANCE COMPANY	MO	MCO/I	VA							3,282,808	
93572	43-1235868	08/28/2006	RGA REINSURANCE COMPANY	MO	YRT/I	OL	816,974,064			6,178,113				
93572	43-1235868	08/28/2006	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		226	207	1,571				
93572	43-1235868	07/01/2007	RGA REINSURANCE COMPANY	MO	COMB/I	VA		7,274,272	1,758,468				1,292,885	
93572	43-1235868	10/01/2007	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,782,243			7,379				
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	260,297,254			508,497				
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		76	74	538				
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	CO/I	OL	367,616,989	8,581,533	8,563,882	140,332				

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
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	CO/I	DIS		43,141	39,895	1,330				
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	812,719,394			1,707,071				
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	DIS				1				
93572	43-1235868	12/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	8,952,963,066			11,982,993				
93572	43-1235868	12/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	DIS			81	(1,575)				
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO	YRT/I	OL	4,728,230			554				
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO	CO/I	OL	1,062,354,936	11,559,768	12,301,200	1,935,619				
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO	CO/I	DIS		97,595	95,542	6,381				
93572	43-1235868	12/09/2013	RGA REINSURANCE COMPANY	MO	YRT/I	OL	10,781,109			8,265				
93572	43-1235868	11/21/2016	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,929,313,154			1,078,159				
93572	43-1235868	12/10/2018	RGA REINSURANCE COMPANY	MO	YRT/I	OL	105,191,944			66,340				
93572	43-1235868	01/01/2020	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,015,211,353			279,463				
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	47,487,105			1,711,286				
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	3,537,963			8,379				
64688	75-6020048	03/01/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,559,552,007			13,813,560				
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	509,170,665			4,236,891				
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	514,058,975			3,716,165				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	23,969,342			294,128				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	129,917,407	3,768,203	3,788,210	203,238				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		5,274	5,030	1,364				
64688	75-6020048	07/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	72,541,651			(851,506)				
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	32,208,885			118,235				
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	188,004,391	4,395,863	4,376,191	281,764				
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		20,214	18,306	738				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	214,454,819			330,326				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	DIS		76	74	538				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	112,780,000	2,856,586	2,839,946	(202,948)				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		14,264	13,743	276				
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	11,907,117			2,207				
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	1,054,914,930	11,607,197	12,339,173	1,919,248				
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		100,096	97,758	6,441				
64688	75-6020048	07/01/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	673,048,368			1,458,757				
64688	75-6020048	01/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	2,783,431	8,476	16,261	51,733				
64688	75-6020048	12/09/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,960,199			1,540				
64688	75-6020048	11/21/2016	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	6,510,151,941			2,329,199				
64688	75-6020048	02/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,460,950,188			1,303				
64688	75-6020048	03/31/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	249,464,691			1,205				
64688	75-6020048	06/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	109,601,504							
87017	62-1003368	08/01/1993	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	9,614,774			440,729				
87017	62-1003368	12/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	63,458			2,367				
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	90,321,829			1,964,828				
87017	62-1003368	10/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	2,241,940			(6,305)				
87017	62-1003368	03/01/2003	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	446,992,401			5,177,646				
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	910,264,129			8,471,054				
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,580,083			43,081				
97071	13-3126819	08/28/2006	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,470,570,622			10,754,860				
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	8,140,666			109,500				
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	37,216,765	1,081,011	1,062,030	58,486				
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	DIS		1,489	1,365	272				
97071	13-3126819	12/01/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,931,579,578			4,211,065				
97071	13-3126819	12/01/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		21	38	219				
97071	13-3126819	01/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	667,460	3,429	7,199	11,683				
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	7,329,662	52,241	25,825	61,448				
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	75,139,382	1,886,836	1,521,562	668,135				
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	506,955,509	8,991,510	10,447,986	776,781				

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
87572	23-2038295	07/29/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	123,639	47,878	7,709	104				
87572	23-2038295	07/29/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	321,225,157	13,249,340	9,414,852	592,461				
87572	23-2038295	08/15/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	355,087,168	7,316,359	5,634,391	496,076				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	10,247,032	5,459	243	179,775				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	5,792,895	95,061	249,947	101,811				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	24,997	2,077	145,870	108				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	234,826,778	7,368,322	5,308,652	(76,082)				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	1,402,785,196			14,786,278				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	64,797,249			534,985				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	321,795,626	7,872,944	8,617,170	596,092				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	CO/I	DIS		15,551	14,871	2,852				
87572	23-2038295	01/19/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	38,298,927			220,914				
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	29,732,687			1,688,590				
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	565,430,912			34,207,045				
68713	84-0499703	05/15/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	918,580			10,029				
68713	84-0499703	04/01/1986	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	7,827,994			191,395				
68713	84-0499703	04/01/1986	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		6,931	6,723	186				
68713	84-0499703	07/01/1988	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	29,813,155			496,544				
68713	84-0499703	07/01/1988	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		68,131	66,713	2,772				
68713	84-0499703	08/01/1989	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	5,756,825			242,847				
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	10,545,210			320,586				
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	30,241,614			998,795				
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		17,320	17,121	92				
68713	84-0499703	01/01/1999	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	198,474,121			3,364,012				
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	70,562,038			780,294				
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	1,619,354			18,626				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	934,849,056			9,637,733				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	107,590,680			611,736				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		66	58	446				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	436,942,230	9,549,559	11,074,826	557,661				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	DIS		16,325	16,116	3,153				
68713	84-0499703	04/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	47,906,463			394,049				
68713	84-0499703	05/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	889,218,188			7,473,246				
68713	84-0499703	05/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	OTH/I	AXXX		91,210,727	81,857,174	2,336,483				
68713	84-0499703	05/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	2,124,376,664			14,906,273				
68713	84-0499703	05/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	OTH/I	AXXX		228,384,019	208,909,645	5,843,013				
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	2,082,947	143,481	183,306	75,163				
82627	06-0839705	05/12/1972	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	703,075			37,460				
82627	06-0839705	07/15/1977	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,344,278			120,791				
82627	06-0839705	07/01/1982	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	21,220,040			791,458				
82627	06-0839705	07/01/1982	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		144,971	142,762					
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	10,313,856			719,856				
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	5,901,520			180,707				
82627	06-0839705	01/01/1985	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,692,670			7,108				
82627	06-0839705	04/01/1986	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	717,276			42,427				
82627	06-0839705	11/01/1987	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL				6,835				
82627	06-0839705	07/01/1988	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	15,677,757			279,169				
82627	06-0839705	07/01/1988	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		7,443	7,256	732				
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	9,039,474			352,770				
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	73,110			9,397				
82627	06-0839705	10/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	2,675,733			147,021				
82627	06-0839705	10/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	434,723			101,807				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	111,399,452			3,629,455				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		30,590	30,331	379				
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,828,925			17,469				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	51,415,706			1,672,240				
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS			13	5				
82627	06-0839705	02/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	238,159,394			5,789,767				
82627	06-0839705	06/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	3,650,485			115,810				
82627	06-0839705	12/01/1998	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	423,043			15,778				
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	664,058,960			9,312,267				
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	288,665,491			1,489,365				
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	2,257,647			10,137				
82627	06-0839705	10/15/2001	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	46,708,319			343,299				
82627	06-0839705	01/01/2002	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	95,837,765			834,722				
82627	06-0839705	01/01/2002	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	OTH/I	AXXX		41,688,811	42,822,006	527,860				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	4,214,653,378			36,789,683				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	215,806,586			1,297,854				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		78	72	542				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	OL	1,017,808,505	24,936,467	27,141,530	1,750,343				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	DIS		45,609	43,910	9,965				
82627	06-0839705	05/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	889,218,337			7,589,143				
82627	06-0839705	05/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	OTH/I	AXXX		91,210,727	81,857,174	1,811,953				
82627	06-0839705	08/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	162,278,360			448,150				
82627	06-0839705	08/28/2006	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,117,259,233			8,654,428				
82627	06-0839705	10/01/2007	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	959,669			10,914				
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	13,752,710			49,033				
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	OL	78,287,597	1,781,455	1,777,657	111,507				
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	DIS		14,210	12,956	526				
82627	06-0839705	10/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	956,385,257			1,866,220				
82627	06-0839705	10/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS				1				
82627	06-0839705	12/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	5,468,980,298			12,593,299				
82627	06-0839705	12/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		13	13	96				
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	610,432,896			1,219,144				
82627	06-0839705	03/31/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	66,577,450			204				
82627	06-0839705	06/01/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	339,063,091							
80659	82-4533188	01/01/2020	THE UNITED STATES BUSINESS OF THE CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	449,528,897			5,903				
80659	82-4533188	06/01/2020	THE UNITED STATES BUSINESS OF THE CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	190,260,176							
86231	39-0989781	01/01/1980	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	150,207			23,421				
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	806,825			19,171				
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	50,000			2,955				
86231	39-0989781	07/15/1983	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	18,942,178			451,360				
86231	39-0989781	07/15/1983	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		28,383	27,349	1,172				
86231	39-0989781	07/01/1988	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	21,910,346			425,077				
86231	39-0989781	07/01/1988	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		263,172	257,218	2,800				
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	92,499,105			4,029,645				
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		13,357	13,287	862				
86231	39-0989781	06/05/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	18,890,551			363,794				
86231	39-0989781	06/05/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	5,250,000	32,190	37,670	72,532				
86231	39-0989781	06/05/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS			123	189				
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	102,995,487			1,695,021				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	480,484,941			3,663,490				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		107	101	754				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	677,411,628	4,475,566	8,697,532	1,166,775				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS		78,325	121,400					
86231	39-0989781	12/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	274,978			10,256				
86231	39-0989781	07/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	184,862,393			3,860,511				
86231	39-0989781	10/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	418,640			2,643				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	124,087,196			444,151				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		10	258	1,246				

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
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	1,546,284,407	13,425,348	21,889,131	2,713,879				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS		128,901	163,990					
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	93,239,098			457,061				
0899999. General Account - Authorized U.S. Non-Affiliates							125,121,736,400	767,279,988	713,817,857	695,350,904			5,974,638,552	
1099999. Total General Account - Authorized Non-Affiliates							125,121,736,400	767,279,988	713,817,857	695,350,904			5,974,638,552	
1199999. Total General Account Authorized							157,039,178,791	3,266,588,585	2,952,075,407	803,474,199			5,974,638,552	178,799,469
14682	46-1143140	12/01/2012	PACIFIC ANNUITY REINSURANCE COMPANY	AZ	COMBW/I	VA			1,352,158					
1299999. General Account - Unauthorized U.S. Affiliates - Captive									1,352,158					
1499999. Total General Account - Unauthorized U.S. Affiliates									1,352,158					
00000	AA-3160133	07/01/2011	PACIFIC LIFE RE GLOBAL LIMITED FORMERLY PACIFIC LIFE REINSURANCE (BARBADOS) LIMITED	BMU	LAH - COFW/I	OL	23,044,016,203	328,606,586	350,753,317	326,309,525				
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							23,044,016,203	328,606,586	350,753,317	326,309,525				
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							23,044,016,203	328,606,586	350,753,317	326,309,525				
1899999. Total General Account - Unauthorized Affiliates							23,044,016,203	328,606,586	352,105,475	326,309,525				
00000	AA-1340145	01/01/2013	GENERAL REINSURANCE AG (GERMANY)	DEU	YRT/I	OL	34,907,609	777,729	431,215	1,094,474				
00000	AA-5420050	01/01/2013	KOREAN REINSURANCE COMPANY	KOR	YRT/I	OL	7,376,733	138,998	168,044	144,054				
00000	AA-1121120	01/01/2013	NRG VICTORY REINSURANCE LIMITED	GBR	YRT/I	OL				(22,796)				
00000	AA-1780070	01/01/2013	QBE RE (EUROPE) LTD	IRL	YRT/I	OL	7,379,255	171,137	232,059	(166,571)				
00000	AA-1561038	01/01/2013	REVIOS REINSURANCE CANADA LTD.	CAN	YRT/I	OL				(33,516)				
00000	AA-1340015	01/01/2013	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	YRT/I	OL	1,216,465	96,880	214,013	46,756				
00000	AA-1560058	01/01/2013	SCOR GLOBAL LIFE	CAN	YRT/I	OL	642,230	10,286	88,679					
00000	AA-1461000	01/01/2013	SWISS LIFE LTD.	CHE	YRT/I	OL	16,161,606	212,033	329,596	228,958				
00000	AA-1370021	01/01/2013	SWISS RE EUROPE S.A., UK BRANCH	GBR	YRT/I	OL	615,873	8,034	60,295					
00000	AA-1120950	01/01/2013	SWISS RE LIFE & HEALTH LIMITED; UK	GBR	YRT/I	OL				3,637				
00000	AA-3194164	01/01/2006	UNION HAMILTON REINSURANCE, LTD.	BMU	MCO/I	VA							2,345,050	
00000	AA-3194164	01/01/2007	UNION HAMILTON REINSURANCE, LTD.	BMU	COMB/I	VA		6,745,992	1,631,150				1,738,490	
00000	AA-3194164	04/01/2015	UNION HAMILTON REINSURANCE, LTD.	BMU	CO/I	VA		47,567	304,655					
00000	AA-1460155	01/01/2013	UNION RUCKVERSICHERUNGS GESL.; SWITZ.	CHE	YRT/I	OL				2,425				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							68,299,771	8,208,656	3,459,707	1,297,421			4,083,541	
2199999. Total General Account - Unauthorized Non-Affiliates							68,299,771	8,208,656	3,459,707	1,297,421			4,083,541	
2299999. Total General Account Unauthorized							23,112,315,974	336,815,242	355,565,182	327,606,946			4,083,541	
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	AA-1460100	05/01/1983	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	186,072			3,264				
00000	AA-1460100	05/01/1983	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS				183				
00000	AA-1460100	07/01/1988	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	2,358,347			34,482				
00000	AA-1460100	07/01/1988	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS		7,379						
00000	AA-1460100	08/01/1988	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	33,198,028			812,864				
00000	AA-1460100	08/01/1988	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS								
00000	AA-1460100	01/01/1990	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	7,711,874			304,546				
00000	AA-1460100	02/01/1997	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	92,465,857			1,272,429				
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	148,065			5,927				
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	63,458			2,532				
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	60,912,287			754,663				
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	79,443,293			1,529,282				
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS		1,323		7,991				
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	175,624			1,446				
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	15,218,860			28,091				
00000	AA-1460100	03/01/2003	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	1,314,293,931			13,837,089				
00000	AA-1460100	01/01/2004	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	247,305,184			1,416,102				
00000	AA-1460100	08/28/2006	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	1,002,875,436			8,730,233				
00000	AA-1460100	10/01/2008	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	873,553,606			1,840,309				
00000	AA-1460100	10/01/2008	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS				1				

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-1460100	12/01/2008	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	3,902,757,902			7,684,213				
00000	AA-1460100	06/01/2013	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	7,036,560,052			3,769,096				
00000	AA-1460100	12/09/2013	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	6,860,709			6,636				
00000	AA-1460100	01/01/2015	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	115,456,997			126,058				
00000	AA-1460100	11/21/2016	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	7,762,862,604			3,000,486				
00000	AA-1460146	01/01/2007	SWISS REINSURANCE COMPANY LTD	CHE	COMB/I	VA		8,539,101	2,186,620				3,876,547	
3199999. General Account - Certified Non-U.S. Non-Affiliates							22,554,408,186	8,547,803	2,186,620	45,167,922			3,876,547	
3299999. Total General Account - Certified Non-Affiliates							22,554,408,186	8,547,803	2,186,620	45,167,922			3,876,547	
3399999. Total General Account Certified							22,554,408,186	8,547,803	2,186,620	45,167,922			3,876,547	
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							202,705,902,951	3,611,951,630	3,309,827,208	1,176,249,067			5,982,598,640	178,799,469
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
93580	84-0849721	01/01/1999	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							506,251,943	
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							360,870,250	
93580	84-0849721	01/01/2012	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							288,156,128	
93572	43-1235868	01/01/2006	RGA REINSURANCE COMPANY	MO	MCO/I	VA				1,191,918			337,278,098	
93572	43-1235868	07/01/2007	RGA REINSURANCE COMPANY	MO	COMB/I	VA				3,229,048			947,583,245	
67423	22-3219879	01/01/1998	UBS LIFE INS CO USA	CA	MCO/I	VA				2,900			6,908,706	
5399999. Separate Accounts - Authorized U.S. Non-Affiliates										4,423,866			2,447,048,370	
5599999. Total Separate Accounts - Authorized Non-Affiliates										4,423,866			2,447,048,370	
5699999. Total Separate Accounts Authorized										4,423,866			2,447,048,370	
14682	46-1143140	12/01/2012	PACIFIC ANNUITY REINSURANCE COMPANY	AZ	COMBW/I	VA				(2,242,008)				
5799999. Separate Accounts - Unauthorized U.S. Affiliates - Captive										(2,242,008)				
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates										(2,242,008)				
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates										(2,242,008)				
00000	AA-3194164	01/01/2006	UNION HAMILTON REINSURANCE, LTD	BMU	MCO/I	VA				772,956			199,122,630	
00000	AA-3194164	01/01/2007	UNION HAMILTON REINSURANCE, LTD	BMU	COMB/I	VA				11,211,111			891,954,022	
00000	AA-3194164	04/01/2015	UNION HAMILTON REINSURANCE, LTD	BMU	CO/I	VA				3,510,440				
6599999. Separate Accounts - Unauthorized Non-U.S. Non-Affiliates										15,494,506			1,091,076,651	
6699999. Total Separate Accounts - Unauthorized Non-Affiliates										15,494,506			1,091,076,651	
6799999. Total Separate Accounts Unauthorized										13,252,498			1,091,076,651	
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
00000	AA-1460146	01/01/2007	SWISS REINSURANCE COMPANY LTD	CHE	COMB/I	VA				3,800,448			1,267,923,699	
7699999. Separate Accounts - Certified Non-U.S. Non-Affiliates										3,800,448			1,267,923,699	
7799999. Total Separate Accounts - Certified Non-Affiliates										3,800,448			1,267,923,699	
7899999. Total Separate Accounts Certified										3,800,448			1,267,923,699	
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										21,476,812			4,806,048,721	

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
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							157,039,178,791	3,266,588,585	2,953,427,565	805,656,057			8,421,686,922	178,799,469
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							45,666,724,160	345,363,045	356,399,643	392,069,822			2,366,960,439	
9999999 - Totals							202,705,902,951	3,611,951,630	3,309,827,208	1,197,725,879			10,788,647,360	178,799,469

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

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
00000	AA-3160133	07/01/2011	PACIFIC LIFE RE GLOBAL LIMITED FORMERLY PACIFIC LIFE REINSURANCE (BARBADOS) LIMITED	328,606,586	85,196,656	7,265,703	421,068,945	345,000,000	0001	6,310			79,541,808	421,068,945
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				328,606,586	85,196,656	7,265,703	421,068,945	345,000,000	XXX	6,310			79,541,808	421,068,945
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				328,606,586	85,196,656	7,265,703	421,068,945	345,000,000	XXX	6,310			79,541,808	421,068,945
0799999. Total General Account - Life and Annuity Affiliates				328,606,586	85,196,656	7,265,703	421,068,945	345,000,000	XXX	6,310			79,541,808	421,068,945
00000	AA-1340145	01/01/2013	GENERAL REINSURANCE AG (GERMANY)	777,729	3,026,824	(42,343)	3,762,209	3,086,249	0002					3,086,249
00000	AA-5420050	01/01/2013	KOREAN REINSURANCE COMPANY	138,998	172,932	24,823	336,753	483,808	0003					336,753
00000	AA-1121120	01/01/2013	NRG VICTORY REINSURANCE LIMITED		1,338		1,338							
00000	AA-1780070	01/01/2013	QBE RE (EUROPE) LTD	171,137	1,429,338	269,796	1,870,272	625,721	0004					625,721
00000	AA-1340015	01/01/2013	SCOR GLOBAL LIFE DEUTSCHLAND	96,880	860,678	4,029	961,587	977,573	0005					961,587
00000	AA-1780106	01/01/2013	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD		1,491		1,491							
00000	AA-1560058	01/01/2013	SCOR GLOBAL LIFE	10,286	517,903	120,901	649,089							
00000	AA-1320158	01/01/2013	SCOR SE (FRANCE)		74,231	39,351	113,582							
00000	AA-1461000	01/01/2013	SWISS LIFE LTD.	212,033	210,243		422,277	707,226	0006					422,277
00000	AA-1370021	01/01/2013	SWISS RE EUROPE S.A., UK BRANCH	8,034	81,021	47,206	136,261	55,284	0007					55,284
00000	AA-3194164	01/01/2007	UNION HAMILTON REINSURANCE, LTD.	6,745,992		(4,571,237)	2,174,755			15,634,654				2,174,755
00000	AA-3194164	04/01/2015	UNION HAMILTON REINSURANCE, LTD.	47,567		(992,633)	(945,065)			1,444,980				(945,065)
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				8,208,656	6,375,999	(5,100,106)	9,484,549	5,935,861	XXX	17,079,634				6,717,559
1099999. Total General Account - Life and Annuity Non-Affiliates				8,208,656	6,375,999	(5,100,106)	9,484,549	5,935,861	XXX	17,079,634				6,717,559
1199999. Total General Account Life and Annuity				336,815,242	91,572,655	2,165,597	430,553,494	350,935,861	XXX	17,085,944			79,541,808	427,786,505
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				336,815,242	91,572,655	2,165,597	430,553,494	350,935,861	XXX	17,085,944			79,541,808	427,786,505
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				336,815,242	91,572,655	2,165,597	430,553,494	350,935,861	XXX	17,085,944			79,541,808	427,786,505
9999999 - Totals				336,815,242	91,572,655	2,165,597	430,553,494	350,935,861	XXX	17,085,944			79,541,808	427,786,505

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026008073	Credit Agricole Corporate and Investment Bank	345,000,000
0002	1	021000089	Citibank N.A.	3,086,249
0003	1	026009674	Sumitomo Mitsui Banking Corporation	483,808
0004	1	021000089	Citibank N.A.	625,721
0005	1	026009920	Natixis	977,573
0006	1	026009179	Credit Suisse AG	707,226
0007	1	021000089	Citibank N.A.	55,284

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	AA-1460100	07/01/1988	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0	8	1		9		9	1						9	9	100.0	100.0	9	
00000	AA-1460100	08/01/1988	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		7		7		7	1						8	8	114.3	100.0	7	
00000	AA-1460100	01/01/1990	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		4		4		4	0						4	4	100.0	100.0	4	
00000	AA-1460100	02/01/1997	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		12		12		12	1						13	13	108.3	100.0	12	
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0	1	52		53		53	5						61	61	115.1	100.0	53	
00000	AA-1460100	03/01/2003	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		656		656		656	66						755	755	115.1	100.0	656	
00000	AA-1460100	01/01/2004	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		77		77		77	8						89	89	115.6	100.0	77	
00000	AA-1460100	08/28/2006	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		515		515		515	52						594	594	115.3	100.0	515	
00000	AA-1460100	10/01/2008	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		87		87		87	9						100	100	114.9	100.0	87	
00000	AA-1460100	12/01/2008	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		285		285		285	29						330	330	115.8	100.0	285	
00000	AA-1460100	06/01/2013	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		117		117		117	12						136	136	116.2	100.0	117	
00000	AA-1460100	01/01/2015	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		3		3		3	0						3	3	100.0	100.0	3	
00000	AA-1460100	11/21/2016	NEW REINSURANCE COMPANY LTD.	CHE	2	11/18/2019	10.0		781		781		781	78						898	898	115.0	100.0	781	
00000	AA-1460146	01/01/2007	SWISS REINSURANCE COMPANY LTD	CHE	2	03/11/2018	10.0	8,539		(6,236)	2,303		2,303	230				10,783			10,783	468.3	100.0	2,303	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								8,548	2,597	(6,236)	4,909		4,909	491			XXX	10,783		3,000	13,783	XXX	XXX	4,909	
1099999. Total General Account - Life and Annuity Non-Affiliates								8,548	2,597	(6,236)	4,909		4,909	491			XXX	10,783		3,000	13,783	XXX	XXX	4,909	
1199999. Total General Account Life and Annuity								8,548	2,597	(6,236)	4,909		4,909	491			XXX	10,783		3,000	13,783	XXX	XXX	4,909	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								8,548	2,597	(6,236)	4,909		4,909	491			XXX	10,783		3,000	13,783	XXX	XXX	4,909	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								8,548	2,597	(6,236)	4,909		4,909	491			XXX	10,783		3,000	13,783	XXX	XXX	4,909	
9999999 - Totals								8,548	2,597	(6,236)	4,909		4,909	491			XXX	10,783		3,000	13,783	XXX	XXX	4,909	

(a)

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

NONE

SCHEDULE S - PART 6

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,197,726	1,394,832	1,322,562	1,319,072	1,204,901
2.	Commissions and reinsurance expense allowances	64,436	178,960	174,137	157,211	140,532
3.	Contract claims	1,283,264	1,236,190	1,105,815	1,128,292	1,035,948
4.	Surrender benefits and withdrawals for life contracts	592,577	797,137	1,036,931	837,022	746,545
5.	Dividends to policyholders and refunds to members	2	53	27	(406)	(24)
6.	Reserve adjustments on reinsurance ceded	(779,299)	(931,997)	(1,216,937)	(1,004,613)	(913,296)
7.	Increase in aggregate reserve for life and accident and health contracts	302,124	1,429	338,107	69,808	181,528
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	121,965	130,228	110,213	88,213	80,939
9.	Aggregate reserves for life and accident and health contracts	3,611,952	3,309,827	3,308,398	2,970,291	2,900,484
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	221,868	151,353	135,110	118,840	102,844
12.	Amounts recoverable on reinsurance	296,066	170,565	143,262	101,371	103,928
13.	Experience rating refunds due or unpaid	2,118	10,457	141,729	15,461	(513)
14.	Policyholders' dividends and refunds to members (not included in Line 10)	13	50	2	0	5
15.	Commissions and reinsurance expense allowances due	(81,362)	4,088	(23,676)	(16,088)	(15,485)
16.	Unauthorized reinsurance offset	2,767	1,324	411	170	463
17.	Offset for reinsurance with Certified Reinsurers					1
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)		108,285	109,166	105,976	142,130
19.	Letters of credit (L)	350,936	370,936	422,784	427,111	419,486
20.	Trust agreements (T)	17,086	12,523	100,527	64,411	91,312
21.	Other (O)				49	720
	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)	10,783	11,799	8,688		
26.	Other (O)	3,000				

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)	92,897,146,677		92,897,146,677
2.	Reinsurance (Line 16)	683,722,873	(216,821,719)	466,901,154
3.	Premiums and considerations (Line 15)	274,393,851	121,965,012	396,358,863
4.	Net credit for ceded reinsurance	XXX	3,391,084,205	3,391,084,205
5.	All other admitted assets (balance)	2,154,870,283		2,154,870,283
6.	Total assets excluding Separate Accounts (Line 26)	96,010,133,684	3,296,227,498	99,306,361,182
7.	Separate Account assets (Line 27)	63,283,167,425		63,283,167,425
8.	Total assets (Line 28)	159,293,301,109	3,296,227,498	162,589,528,607
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	71,367,320,028	3,611,951,630	74,979,271,658
10.	Liability for deposit-type contracts (Line 3)	6,280,822,802		6,280,822,802
11.	Claim reserves (Line 4)	1,046,676,224	221,868,156	1,268,544,380
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	9,270,772	13,473	9,284,245
13.	Premium & annuity considerations received in advance (Line 8)	3,099,647		3,099,647
14.	Other contract liabilities (Line 9)	601,960,825	(299,983,697)	301,977,128
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	2,766,989	(2,766,989)	
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)	3,000,000	(3,000,000)	
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	5,331,023,232	(231,855,075)	5,099,168,157
20.	Total liabilities excluding Separate Accounts (Line 26)	84,645,940,519	3,296,227,498	87,942,168,016
21.	Separate Account liabilities (Line 27)	63,283,167,425		63,283,167,425
22.	Total liabilities (Line 28)	147,929,107,944	3,296,227,498	151,225,335,441
23.	Capital & surplus (Line 38)	11,364,193,165	XXX	11,364,193,165
24.	Total liabilities, capital & surplus (Line 39)	159,293,301,109	3,296,227,498	162,589,528,607

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	3,611,951,630
26.	Claim reserves	221,868,156
27.	Policyholder dividends/reserves	13,473
28.	Premium & annuity considerations received in advance	
29.	Liability for deposit-type contracts	
30.	Other contract liabilities	(299,983,697)
31.	Reinsurance ceded assets	216,821,719
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	3,750,671,281
34.	Premiums and considerations	121,965,012
35.	Reinsurance in unauthorized companies	2,766,989
36.	Funds held under reinsurance treaties with unauthorized reinsurers	
37.	Reinsurance with Certified Reinsurers	3,000,000
38.	Funds held under reinsurance treaties with Certified Reinsurers	
39.	Other ceded reinsurance payables/offsets	231,855,075
40.	Total ceded reinsurance payable/offsets	359,587,076
41.	Total net credit for ceded reinsurance	3,391,084,205

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	21,793,301	95,145,610			116,938,912	7,978,999
2.	Alaska AK	L	3,570,445	3,151,733			6,722,179	
3.	Arizona AZ	L	100,012,283	329,356,465			429,368,748	3,783,319
4.	Arkansas AR	L	13,967,676	49,967,671			63,935,347	4,849,500
5.	California CA	L	684,278,141	705,516,669			1,389,794,810	37,125,137
6.	Colorado CO	L	78,973,834	422,287,189			501,261,023	458,393,977
7.	Connecticut CT	L	42,694,314	111,904,135			154,598,449	1,282,024
8.	Delaware DE	L	76,578,663	16,890,611			93,469,273	
9.	District of Columbia DC	L	8,969,509	8,870,093			17,839,602	1,651,959
10.	Florida FL	L	317,869,303	538,121,274			855,990,577	725,282
11.	Georgia GA	L	96,988,828	148,406,319			245,395,148	1,985,995
12.	Hawaii HI	L	45,861,811	64,863,909			110,725,720	4,347,991
13.	Idaho ID	L	15,984,751	28,955,429			44,940,181	147,511
14.	Illinois IL	L	157,422,215	392,869,288			550,291,504	3,185,779
15.	Indiana IN	L	37,399,335	483,212,709			520,612,044	
16.	Iowa IA	L	25,741,387	82,602,002			108,343,389	210,250
17.	Kansas KS	L	50,648,273	39,766,593			90,414,865	247,972
18.	Kentucky KY	L	22,747,758	95,093,720			117,841,478	6,804,160
19.	Louisiana LA	L	30,269,081	122,617,161			152,886,242	4,104,658
20.	Maine ME	L	6,383,938	29,284,177			35,668,115	556,845
21.	Maryland MD	L	43,486,417	127,951,249			171,437,667	3,350,510
22.	Massachusetts MA	L	48,664,473	121,549,762			170,214,235	706,965
23.	Michigan MI	L	109,971,047	434,288,332			544,259,379	2,793,983
24.	Minnesota MN	L	230,145,658	146,385,985			376,531,643	11,540,810
25.	Mississippi MS	L	11,113,208	47,778,469			58,891,677	240,000
26.	Missouri MO	L	78,519,876	214,006,162			292,526,038	308,644
27.	Montana MT	L	6,107,844	10,745,798			16,853,642	12,512
28.	Nebraska NE	L	58,443,695	59,050,135			117,493,830	118,648
29.	Nevada NV	L	51,325,565	59,809,549			111,135,115	
30.	New Hampshire NH	L	4,757,291	35,376,183			40,133,473	
31.	New Jersey NJ	L	94,568,831	273,626,523			368,195,353	596,775
32.	New Mexico NM	L	14,631,534	164,013,501			178,645,035	500,000
33.	New York NY	N	117,347,062	16,944,640			134,291,702	
34.	North Carolina NC	L	90,015,263	262,630,950			352,646,213	905,756
35.	North Dakota ND	L	10,301,140	21,466,068			31,767,209	
36.	Ohio OH	L	93,383,269	299,707,975			393,091,244	1,412,414
37.	Oklahoma OK	L	32,229,343	47,452,327			79,681,671	
38.	Oregon OR	L	37,753,291	56,362,102			94,115,394	207,576
39.	Pennsylvania PA	L	105,988,357	329,349,814			435,338,171	242,725
40.	Rhode Island RI	L	24,859,703	22,425,473			47,285,176	238,000
41.	South Carolina SC	L	34,658,450	125,053,250			159,711,701	360,712
42.	South Dakota SD	L	52,281,478	19,502,868			71,784,346	
43.	Tennessee TN	L	59,946,211	252,972,504			312,918,715	125,000
44.	Texas TX	L	442,523,203	445,782,376			888,305,579	2,961,167
45.	Utah UT	L	58,372,378	29,213,228			87,585,606	431,873
46.	Vermont VT	L	1,635,421	9,689,924			11,325,345	150,000
47.	Virginia VA	L	53,814,724	165,311,428			219,126,152	11,552,127
48.	Washington WA	L	91,684,202	88,285,108			179,969,310	367,917
49.	West Virginia WV	L	4,008,702	33,740,931			37,749,633	
50.	Wisconsin WI	L	47,586,363	443,121,582			490,707,944	8,108,295
51.	Wyoming WY	L	7,664,326	5,795,407			13,459,733	
52.	American Samoa AS	N						
53.	Guam GU	N	4,350				4,350	
54.	Puerto Rico PR	N	1,278,214	259,060			1,537,274	
55.	U.S. Virgin Islands VI	N	273,072	182,485			455,557	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	8,445	157,747			166,191	
58.	Aggregate Other Alien OT	XXX	13,369,131	406,805			13,775,936	
59.	Subtotal	XXX	3,970,876,382	8,139,278,459			12,110,154,841	584,613,768
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	7,078,592	1,250			7,079,842	
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	990,045				990,045	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	3,978,945,019	8,139,279,709			12,118,224,728	584,613,768
96.	Plus reinsurance assumed	XXX	818,278,535	49,032,454	1,332,792		868,643,781	
97	Totals (All Business)	XXX	4,797,223,553	8,188,312,164	1,332,792		12,986,868,509	584,613,768
98.	Less reinsurance ceded	XXX	1,184,511,638	21,476,812			1,205,988,450	
99.	Totals (All Business) less Reinsurance Ceded	XXX	3,612,711,915	8,166,835,352	(c) 1,332,792		11,780,880,058	584,613,768
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	13,369,131	406,805			13,775,936	
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	13,369,131	406,805			13,775,936	
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
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
N - None of the above - Not allowed to write business in the state 7
R - Registered - Non-domiciled RRGs
Q - Qualified - Qualified or accredited reinsurer

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Ordinary: Allocated based on address on record of policyowner or payor submitting premium. Groups less than 500 lives: Allocated to states based on employment location of the greatest number of covered members by employer, or based on situs of contract for payor submitting premium. Other Groups: Provided by an employer-allocated based on employment location of each covered group member. Not provided by an employer-allocated based on residence of each group member.

(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	21,793,301	95,145,610			7,978,999	124,917,911
2. Alaska	AK	3,570,445	3,151,733				6,722,179
3. Arizona	AZ	100,012,283	329,356,465			3,783,319	433,152,067
4. Arkansas	AR	13,967,676	49,967,671			4,849,500	68,784,847
5. California	CA	684,278,141	705,516,669			37,125,137	1,426,919,946
6. Colorado	CO	78,973,834	422,287,189			458,393,977	959,655,000
7. Connecticut	CT	42,694,314	111,904,135			1,282,024	155,880,473
8. Delaware	DE	76,578,663	16,890,611				93,469,273
9. District of Columbia	DC	8,969,509	8,870,093			1,651,959	19,491,561
10. Florida	FL	317,869,303	538,121,274			725,282	856,715,859
11. Georgia	GA	96,988,828	148,406,319			1,985,995	247,381,143
12. Hawaii	HI	45,861,811	64,863,909			4,347,991	115,073,711
13. Idaho	ID	15,984,751	28,955,429			147,511	45,087,691
14. Illinois	IL	157,422,215	392,869,288			3,185,779	553,477,283
15. Indiana	IN	37,399,335	483,212,709				520,612,044
16. Iowa	IA	25,741,387	82,602,002			210,250	108,553,639
17. Kansas	KS	50,648,273	39,766,593			247,972	90,662,838
18. Kentucky	KY	22,747,758	95,093,720			6,804,160	124,645,638
19. Louisiana	LA	30,269,081	122,617,161			4,104,658	156,990,900
20. Maine	ME	6,383,938	29,284,177			556,845	36,224,960
21. Maryland	MD	43,486,417	127,951,249			3,350,510	174,788,177
22. Massachusetts	MA	48,664,473	121,549,762			706,965	170,921,200
23. Michigan	MI	109,971,047	434,288,332			2,793,983	547,053,361
24. Minnesota	MN	230,145,658	146,385,985			11,540,810	388,072,453
25. Mississippi	MS	11,113,208	47,778,469			240,000	59,131,677
26. Missouri	MO	78,519,876	214,006,162			308,644	292,834,682
27. Montana	MT	6,107,844	10,745,798			12,512	16,866,154
28. Nebraska	NE	58,443,695	59,050,135			118,648	117,612,478
29. Nevada	NV	51,325,565	59,809,549				111,135,115
30. New Hampshire	NH	4,757,291	35,376,183				40,133,473
31. New Jersey	NJ	94,568,831	273,626,523			596,775	368,792,128
32. New Mexico	NM	14,631,534	164,013,501			500,000	179,145,035
33. New York	NY	117,347,062	16,944,640				134,291,702
34. North Carolina	NC	90,015,263	262,630,950			905,756	353,551,968
35. North Dakota	ND	10,301,140	21,466,068				31,767,209
36. Ohio	OH	93,383,269	299,707,975			1,412,414	394,503,658
37. Oklahoma	OK	32,229,343	47,452,327				79,681,671
38. Oregon	OR	37,753,291	56,362,102			207,576	94,322,970
39. Pennsylvania	PA	105,988,357	329,349,814			242,725	435,580,896
40. Rhode Island	RI	24,859,703	22,425,473			238,000	47,523,176
41. South Carolina	SC	34,658,450	125,053,250			360,712	160,072,413
42. South Dakota	SD	52,281,478	19,502,868				71,784,346
43. Tennessee	TN	59,946,211	252,972,504			125,000	313,043,715
44. Texas	TX	442,523,203	445,782,376			2,961,167	891,266,746
45. Utah	UT	58,372,378	29,213,228			431,873	88,017,479
46. Vermont	VT	1,635,421	9,689,924			150,000	11,475,345
47. Virginia	VA	53,814,724	165,311,428			11,552,127	230,678,279
48. Washington	WA	91,684,202	88,285,108			367,917	180,337,228
49. West Virginia	WV	4,008,702	33,740,931				37,749,633
50. Wisconsin	WI	47,586,363	443,121,582			8,108,295	498,816,239
51. Wyoming	WY	7,664,326	5,795,407				13,459,733
52. American Samoa	AS						
53. Guam	GU	4,350					4,350
54. Puerto Rico	PR	1,278,214	259,060				1,537,274
55. U.S. Virgin Islands	VI	273,072	182,485				455,557
56. Northern Mariana Islands	MP						
57. Canada	CAN	8,445	157,747				166,191
58. Aggregate Other Alien	OT	13,369,131	406,805				13,775,936
59. Total		3,970,876,382	8,139,278,459			584,613,768	12,694,768,610

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
33-0769203		DE	Bella Sera Holdings, LLC
91-2025652		CO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Alara Member, LLC
82-2456999		DE	Greenwood Village Apartment Investors, LLC
82-2442057		DE	Greenwood Village Owner, LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brier Creek Member, LLC
81-3033328		DE	Brier Creek Investors JV LLC
95-1079000		DE	PL Broadstone Avena Member, LLC
45-4496538		DE	Broadstone Avena Investors, LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Peoria Member, LLC
82-4779880		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Regatta Member, LLC
45-3817924		DE	Regatta Apartments Investors, LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL Savannah Member, LLC
81-3715142		DE	PRP Savannah LLC
81-3961638		DE	Savannah at Park Place Apartments LLC
95-1079000		DE	PL Sierra Member, LLC
61-1735899		DE	Sierra at Fall Creek Apartments GP, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
38-3930009		DE	Sierra at Fall Creek Apartments Investors, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Teravista Member, LLC
81-2435437		DE	401 Teravista Apartment Investors, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Vintage Park Member, LLC
90-0811821		DE	Vintage Park Apartments GP, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
80-0799738		DE	Vintage Park Apartments Investors, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wardman Member, LLC
95-1079000		DE	Wardman Hotel Owner, L.L.C.

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Asset Management LLC
46-5070548		DE	PAM Bank Loan GP LLC
46-5076716		DE	Pacific Asset Management Bank Loan Fund L.P.
82-5064321		DE	PAM CLO Opportunities GP LLC
82-5046546		DE	Pacific Asset Management CLO Opportunities Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
98-1018533		CAN	Pacific Services Canada Limited
95-2594489		DE	Pacific Select Distributors, LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		BMU	Pacific Life Services Bermuda Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
		GBR	Pacific Life Re Services Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		IRL	*Candoris QIAIF ICAV*
Various		DE	*Pacific Funds Series Trust*
Various		DE	*Pacific Global ETF Trust*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*
		CYM	*Trestles CLO 2017-1, Ltd.*
		CYM	*Trestles CLO II, Ltd.*
		CYM	*Trestles CLO III, Ltd.*

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			33-0769202				Pacific Mutual Holding Company	NE	UIP					N	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0769203				Bella Sera Holdings, LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
			91-2025652				Pacific Life & Annuity Services, Inc.	CO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	N	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				GW Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-3942695				GW Apartments LLC	DE	DS	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Alara Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2456999				Greenwood Village Apartment Investors, LLC	DE	DS	PL Alara Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2442057				Greenwood Village Owner, LLC	DE	DS	Greenwood Village Apartment Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Brier Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3033328				Brier Creek Investors JV LLC	DE	DS	PL Brier Creek Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Broadstone Avena Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-4496538				Broadstone Avena Investors, LLC	DE	DS	PL Broadstone Avena Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	N	
			95-1079000				PL Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Elk Meadows Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

SCHEDULE Y

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			82-5266812				Elk Meadows JV LLC	DE	DS	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	N	
			45-2101622				Elk Meadows Park City, LLC	UT	DS	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	N	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	N	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-4779880				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Regatta Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-3817924				Regatta Apartments Investors, LLC	DE	DS	PL Regatta Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	N	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Savannah Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3715142				PRP Savannah, LLC	DE	DS	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-3961638				Savannah at Park Place Apartments LLC	DE	DS	PRP Savannah, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Sierra Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1735899				Sierra at Fall Creek Apartments GP, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			38-3930009				Sierra at Fall Creek Apartments Investors, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Teravista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2435437				401 Teravista Apartment Investors, LLC	DE	DS	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	

SCHEDULE Y

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			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	N	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vintage Park Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			90-0811821				Vintage Park Apartments GP, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			80-0799738				Vintage Park Apartments Investors, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5070548				PAM Bank Loan GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5076716				Pacific Asset Management Bank Loan Fund L.P.	DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	N	
			82-5064321				PAM CLO Opportunities GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-5046546				Pacific Asset Management CLO Opportunities Fund L.P.	DE	NIA	PAM CLO Opportunities GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	N	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

SCHEDULE Y

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			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	N	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	N	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	N	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Ownership	0.070	Pacific Mutual Holding Company	N	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	N	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.090	Pacific Mutual Holding Company	N	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	89.050	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	Pacific Mutual Holding Company	N	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	N	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	Pacific Mutual Holding Company	N	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Ownership	0.050	Pacific Mutual Holding Company	N	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	N	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Ownership	0.060	Pacific Mutual Holding Company	N	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	92.860	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership	0.020	Pacific Mutual Holding Company	N	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.020	Pacific Mutual Holding Company	N	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	39.340	Pacific Mutual Holding Company	N	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	N	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	N	
			85-1004202				CAA – PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	N	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Investment Enterprises, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Aviation Holdings LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4711734				Aviation Capital Group Holdings, Inc.	DE	DS	Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

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 *
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1018533				Pacific Services Canada Limited	CAN	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	Y	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Re Services Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Candoris QIAIF ICAV	IRL	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Pacific Funds Series Trust	DE	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Pacific Global ETF Trust	DE	OTH	Pacific Life Insurance Company	Influence			N	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Global Funding II	DE	OTH	Pacific Life Insurance Company	Influence			N	0001
			95-1079000				Pacific Life Insurance Company RISP		OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Select Fund	MA	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Trestles CLO 2017-1, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Trestles CLO II, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Trestles CLO III, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.

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)
	33-0769202	Pacific Mutual Holding Company					457,755,052				457,755,052	
	33-0769203	Pacific LifeCorp		(650,000,000)	39,426,584	1,814,302	(904,485)				(609,663,599)	
14682	46-1143140	Pacific Annuity Reinsurance Company					(113,272)				(113,272)	
67466	95-1079000	Pacific Life Insurance Company	451,282,592	(286,814,182)	48,395,832	13,390,115	(737,544,833)	(363,232,160)			(874,522,636)	2,541,367,279
13069	26-1220784	Pacific Alliance Reinsurance Company of Vermont		350,000,000			(801,705)	18,090,745			367,289,040	(1,711,786,963)
	95-1079000	Pacific Asset Holding LLC	(164,773,852)	118,887,950			(8,976,797)				(54,862,699)	
	95-1079000	Pacific Asset Management LLC					775,715				775,715	
15368	46-3586207	Pacific Baleine Reinsurance Company		90,000,000			(149,382)	90,032,550			179,883,168	(789,078,581)
	46-0831471	Pacific Global Asset Management LLC		13,911,314			(5,863,713)				8,047,601	
	04-3244012	Cadence Capital Management LLC					(272,860)				(272,860)	
	81-4946475	Cadence Global Equity Fund L.P.			(39,426,584)						(39,426,584)	
	36-4770311	Pacific Private Fund Advisors LLC					7,556,512				7,556,512	
	35-2485765	Pacific Absolute Return Strategies Fund L.P.		174,670							174,670	
	83-3584534	Pacific Co-Invest Credit Fund I L.P	(8,613,201)	35,951,153							27,337,952	
	83-1901561	Pacific Co-Invest Opportunities Fund I L.P	(5,994,006)	56,878,862							50,884,856	
	81-2527906	Pacific Private Credit Fund II L.P.	(18,546,194)	13,225,405							(5,320,789)	
	82-3274195	Pacific Private Credit Fund III L.P.	(38,446,218)	44,648,372							6,202,154	
	83-1842548	Pacific Private Credit Fund IV L.P	(20,044,265)	50,247,936							30,203,670	
	46-4081630	Pacific Private Equity Fund I L.P.	(9,813,191)	1,572,856							(8,240,335)	
	81-2546748	Pacific Private Equity Opportunities Fund II L.P.	(4,710,527)	10,668,811							5,958,284	
	82-3258645	Pacific Private Equity Opportunities Fund III L.P.	(25,111,801)	81,065,235							55,953,434	
	83-1828750	Pacific Private Equity Opportunities Fund IV L.P.	(9,911,771)	46,909,481							36,997,710	
	82-4117401	Pacific Private Feeder Fund II LP	(1,842,200)	2,099,435							257,235	
	83-3991753	Pacific Private Feeder Fund III L.P.	(1,078,431)	2,376,084							1,297,653	
	85-3467221	Pacific Private Feeder Fund IV L.P.		3,296,618							3,296,618	
97268	95-3769814	Pacific Life & Annuity Company	(35,660,871)				(52,008,965)				(87,669,835)	
	95-1079000	Pacific Life Aviation Holdings LLC					(938)				(938)	
	81-4711734	Aviation Capital Group Holdings, Inc.					(654)				(654)	
	61-1521500	Pacific Life Fund Advisors LLC	(106,182,005)				(2,017,468)				(108,199,473)	
	98-1079475	Pacific Life Reinsurance Company II Limited					(71,207)	18,433			(52,774)	
	98-1018533	Pacific Services Canada Limited					20,134,306				20,134,306	
	95-2594489	Pacific Select Distributors, LLC		14,900,000			356,328,308				371,228,308	
	98-1012719	Pacific Life Re Global Limited					(1,133,518)	326,309,525			325,176,007	(328,606,586)
	33-0769203	Pacific Life Re Holdings LLC				(903,688)	(246,916)				(1,150,604)	
	46-0520835	Pacific Life Re Holdings Limited					(14,177,629)				(14,177,629)	
	98-0391994	Pacific Life Re Limited				(14,300,729)		(71,219,093)			(85,519,822)	288,104,851

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)
		Pacific Funds Series Trust					(15,113,040)				(15,113,040)	
	95-1079000	Pacific Global Advisors LLC					(77,378)				(77,378)	
		Pacific Global ETF Trust			(48,395,832)						(48,395,832)	
		Pacific Select Fund					(3,073,164)				(3,073,164)	
	95-1079000	Swell Investing Holding LLC	(13,638)								(13,638)	
	95-1079000	Swell Investing LLC	(540,421)				(1,969)				(542,390)	
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?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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?	SEE EXPLANATION
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?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

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?	YES
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?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
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?	SEE EXPLANATION
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
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?	YES
	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.
13.
14.
19. NOT REQUIRED PER TITLE 210, NEBRASKA ADMINISTRATIVE CODE, CHAPTER 80, AS IT IS COVERED BY THE OPINION TO SATISFY NEBRASKA REV. STAT. § 44-8905.
20.
22.
23.
28.
34.
36.
37.
38.
39.
42. NOT REQUIRED TO BE FILED AS NO PORTION OF THE COMPANY'S COMBINATION LIFE/LONG-TERM CARE INSURANCE PRODUCT IS SUBJECT TO RATING RULES BASED ON THE LONG-TERM CARE INSURANCE MODEL REGULATION.
43.
45.
46.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



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



14. Trusteed Surplus Statement [Document Identifier 490]



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]



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



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



34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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]



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Other assets	17,063,176		17,063,176	15,075,912
2505. Prepaid expenses	25,717,786	25,717,786		
2506. Leasehold improvements	2,635,222	2,635,222		
2597. Summary of remaining write-ins for Line 25 from overflow page	45,416,184	28,353,008	17,063,176	15,075,912

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Other liability	45,623,035	19,216,007
2597. Summary of remaining write-ins for Line 25 from overflow page	45,623,035	19,216,007

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

	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)
0904. Foreign exchange translation gain (loss)		(5,561,945)	(5,561,945)		8,648,055
0997. Summary of remaining write-ins for Line 9 from overflow page		(5,561,945)	(5,561,945)		8,648,055

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	814,222,034	0.873	814,222,034		814,222,034	0.876
	1.02 All other governments	569,109,536	0.610	569,109,536		569,109,536	0.613
	1.03 U.S. states, territories and possessions, etc. guaranteed	96,403,480	0.103	96,403,480		96,403,480	0.104
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	174,950,950	0.188	174,950,950		174,950,950	0.188
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,272,635,315	2.438	2,272,635,315		2,272,635,315	2.446
	1.06 Industrial and miscellaneous	54,149,908,214	58.087	54,149,908,214		54,149,908,214	58.290
	1.07 Hybrid securities	21,200,599	0.023	21,200,599		21,200,599	0.023
	1.08 Parent, subsidiaries and affiliates	77,087,007	0.083	77,087,007		77,087,007	0.083
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans	721,454,868	0.774	721,454,868		721,454,868	0.777
	1.11 Total long-term bonds	58,896,972,003	63.180	58,896,972,003		58,896,972,003	63.400
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	7,531,820	0.008	7,531,820		7,531,820	0.008
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	7,531,820	0.008	7,531,820		7,531,820	0.008
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	106,365	0.000	106,366		106,366	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	6,697,600	0.007	6,697,600		6,697,600	0.007
	3.03 Parent, subsidiaries and affiliates Publicly traded	119,955,709	0.129	119,955,709		119,955,709	0.129
	3.04 Parent, subsidiaries and affiliates Other	861,721,442	0.924	554,770,388		554,770,388	0.597
	3.05 Mutual funds	933	0.000	933		933	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	988,482,049	1.060	681,530,996		681,530,996	0.734
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	753,837,877	0.809	753,837,877		753,837,877	0.811
	4.02 Residential mortgages	281,256,955	0.302	281,256,955		281,256,955	0.303
	4.03 Commercial mortgages	13,917,800,988	14.930	13,917,800,988		13,917,800,988	14.982
	4.04 Mezzanine real estate loans	106,682,558	0.114	106,682,558		106,682,558	0.115
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	15,059,578,377	16.155	15,059,578,377		15,059,578,377	16.211
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	108,243,135	0.116	108,243,135		108,243,135	0.117
	5.02 Properties held for production of income	12,981,200	0.014	12,981,200		12,981,200	0.014
	5.03 Properties held for sale	10,790,681	0.012	10,790,681		10,790,681	0.012
	5.04 Total real estate	132,015,016	0.142	132,015,016		132,015,016	0.142
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	1,058,603,777	1.136	1,058,603,777	6,499,438	1,065,103,216	1.147
	6.02 Cash equivalents (Schedule E, Part 2)	741,043,291	0.795	741,043,291	2,674,220,239	3,415,263,530	3.676
	6.03 Short-term investments (Schedule DA)	200,500,957	0.215	200,500,957		200,500,957	0.216
	6.04 Total cash, cash equivalents and short-term investments	2,000,148,025	2.146	2,000,148,025	2,680,719,677	4,680,867,702	5.039
7.	Contract loans	7,691,442,090	8.251	7,690,112,190		7,690,112,190	8.278
8.	Derivatives (Schedule DB)	1,605,622,122	1.722	1,605,622,122		1,605,622,122	1.728
9.	Other invested assets (Schedule BA)	4,080,214,773	4.377	4,064,126,615		4,064,126,615	4.375
10.	Receivables for securities	41,826,232	0.045	41,826,232		41,826,232	0.045
11.	Securities Lending (Schedule DL, Part 1)	2,680,719,677	2.876	2,680,719,677	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	36,963,605	0.040	36,963,605		36,963,605	0.040
13.	Total invested assets	93,221,515,788	100.000	92,897,146,677	2,680,719,677	92,897,146,677	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		139,634,151
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)	6,564,330	6,564,330
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	5,700,000	
	7.2 Totals, Part 3, Column 10		5,700,000
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	8,483,466	
	8.2 Totals, Part 3, Column 9		8,483,466
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		132,015,016
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		132,015,016

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		13,684,963,866
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,289,383,085	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	635,887,109	1,925,270,194
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		555,124,866
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(6,783,014)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	11,662,815	
	9.2 Totals, Part 3, Column 13		11,662,815
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	13,976,646	
	10.2 Totals, Part 3, Column 10		13,976,646
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		15,059,578,377
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		15,059,578,377
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		15,059,578,377

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,773,198,888
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	76,441,241	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,317,862,945	2,394,304,186
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	60,333,960	
	3.2 Totals, Part 3, Column 12	3,782,275	64,116,235
4.	Accrual of discount		5,375,582
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(88,844,605)	
	5.2 Totals, Part 3, Column 9	(21,735,989)	(110,580,594)
6.	Total gain (loss) on disposals, Part 3, Column 19		(68,153)
7.	Deduct amounts received on disposals, Part 3, Column 16		2,041,546,668
8.	Deduct amortization of premium and depreciation		146,396
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	5,915,638	
	9.2 Totals, Part 3, Column 14		5,915,638
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	10,353,945	
	10.2 Totals, Part 3, Column 11		10,353,945
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,080,214,773
12.	Deduct total nonadmitted amounts		16,088,158
13.	Statement value at end of current period (Line 11 minus Line 12)		4,064,126,615

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		53,992,499,258
2.	Cost of bonds and stocks acquired, Part 3, Column 7		13,912,269,864
3.	Accrual of discount		69,828,214
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	336,346	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(261,932,087)	
	4.4. Part 4, Column 11	(16,492,690)	(278,088,430)
5.	Total gain (loss) on disposals, Part 4, Column 19		49,550,401
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,874,694,508
7.	Deduct amortization of premium		53,454,020
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	87,476,443	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	4,369,051	91,845,494
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	87,263,421	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		87,263,421
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		70,493,019
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		59,892,985,872
12.	Deduct total nonadmitted amounts		306,951,053
13.	Statement value at end of current period (Line 11 minus Line 12)		59,586,034,819

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	814,222,034	1,007,701,596	813,314,597	789,538,556
Governments	2.	Canada	40,216,226	45,656,001	41,297,010	40,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	528,893,310	603,222,032	523,878,705	525,152,882
	4.	Totals	1,383,331,570	1,656,579,629	1,378,490,312	1,354,691,438
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	96,403,480	104,012,483	96,536,320	95,710,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	174,950,950	203,734,293	174,980,389	175,552,038
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	2,272,635,315	2,471,357,087	2,230,208,787	2,272,890,235
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	41,018,214,121	46,389,560,270	40,924,363,142	41,224,249,688
	9.	Canada	1,384,957,594	1,619,519,207	1,385,089,949	1,385,808,674
	10.	Other Countries	12,489,391,966	13,881,030,358	12,404,118,757	12,581,243,883
	11.	Totals	54,892,563,681	61,890,109,835	54,713,571,848	55,191,302,245
Parent, Subsidiaries and Affiliates	12.	Totals	77,087,007	75,984,845	77,549,630	101,600,000
	13.	Total Bonds	58,896,972,003	66,401,778,171	58,671,337,286	59,191,745,956
PREFERRED STOCKS	14.	United States	251,820	545,129	251,820	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	7,280,000	8,370,544	7,280,000	
	17.	Totals	7,531,820	8,915,673	7,531,820	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	7,531,820	8,915,673	7,531,820	
COMMON STOCKS	20.	United States	6,804,898	6,804,898	6,739,215	
Industrial and Miscellaneous (unaffiliated)	21.	Canada			7,549	
	22.	Other Countries			21	
	23.	Totals	6,804,898	6,804,898	6,746,785	
Parent, Subsidiaries and Affiliates	24.	Totals	981,677,151	981,677,151	862,830,084	
	25.	Total Common Stocks	988,482,049	988,482,049	869,576,869	
	26.	Total Stocks	996,013,869	997,397,722	877,108,689	
	27.	Total Bonds and Stocks	59,892,985,872	67,399,175,893	59,548,445,975	

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	48,023,915	142,911,163	72,554,860	12,101,816	538,630,280	XXX	814,222,034	1.4	3,408,739,236	6.1	797,222,034	17,000,000
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	48,023,915	142,911,163	72,554,860	12,101,816	538,630,280	XXX	814,222,034	1.4	3,408,739,236	6.1	797,222,034	17,000,000
2. All Other Governments												
2.1 NAIC 1	20,134,314	160,322,306	115,729,634	37,744,059	44,128,673	XXX	378,058,986	0.6	319,852,454	0.6	143,026,953	235,032,033
2.2 NAIC 2	6,765,232	35,746,562	83,699,031	3,310,873	56,528,852	XXX	186,050,550	0.3	166,088,301	0.3	85,546,763	100,503,787
2.3 NAIC 3		5,000,000				XXX	5,000,000	0.0	11,969,901	0.0		5,000,000
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	26,899,546	201,068,868	199,428,665	41,054,932	100,657,525	XXX	569,109,536	1.0	497,910,656	0.9	228,573,716	340,535,820
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1				29,909,679	66,493,801	XXX	96,403,480	0.2	46,787,541	0.1	96,403,480	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals				29,909,679	66,493,801	XXX	96,403,480	0.2	46,787,541	0.1	96,403,480	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,278,536	55,036,207	22,702,633	34,845,376	59,088,198	XXX	174,950,950	0.3	155,262,840	0.3	167,132,482	7,818,468
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	3,278,536	55,036,207	22,702,633	34,845,376	59,088,198	XXX	174,950,950	0.3	155,262,840	0.3	167,132,482	7,818,468
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	178,414,874	605,935,727	383,661,825	422,618,387	652,202,542	XXX	2,242,833,355	3.8	1,590,511,125	2.9	2,217,569,044	25,264,311
5.2 NAIC 2	106,799	475,388	7,078,047	1,984,867	6,555,942	XXX	16,201,043	0.0	11,818,718	0.0	16,201,043	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5	633,190	3,493,274	6,953,833	2,520,620		XXX	13,600,917	0.0	14,131,181	0.0	13,600,917	
5.6 NAIC 6						XXX						
5.7 Totals	179,154,863	609,904,389	397,693,705	427,123,874	658,758,484	XXX	2,272,635,315	3.9	1,616,461,024	2.9	2,247,371,004	25,264,311

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	932,983,341	5,866,979,012	6,177,677,828	2,541,402,049	4,110,820,225	XXX	19,629,862,455	33.3	19,105,789,813	34.4	8,152,991,541	11,476,870,914
6.2 NAIC 2	890,622,359	8,586,681,093	14,140,221,529	3,356,957,569	4,376,727,336	XXX	31,351,209,886	53.2	28,166,461,384	50.7	18,637,452,595	12,713,757,291
6.3 NAIC 3	72,747,616	1,017,174,732	1,029,949,949	207,099,699	234,307,886	XXX	2,561,279,882	4.3	1,363,202,777	2.5	1,385,670,817	1,175,609,065
6.4 NAIC 4	16,854,280	268,441,882	204,973,675	48,547,155		XXX	538,816,992	0.9	404,123,346	0.7	132,174,330	406,642,662
6.5 NAIC 5	8,898,582	6,698,141	35,002,271	15,054,129		XXX	65,653,123	0.1	94,401,455	0.2	31,744,794	33,908,329
6.6 NAIC 6	160,772	3,015,603	231,096	179,362		XXX	3,586,833	0.0	34,175,575	0.1	3,108,721	478,112
6.7 Totals	1,922,266,950	15,748,990,463	21,588,056,348	6,169,239,963	8,721,855,447	XXX	54,150,409,171	91.9	49,168,154,350	88.5	28,343,142,798	25,807,266,373
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			4,047,550	10,000,000	1,957,711	XXX	16,005,261	0.0	14,076,231	0.0	16,005,261	
7.3 NAIC 3					5,195,338	XXX	5,195,338	0.0	4,989,049	0.0	4,989,158	206,180
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			4,047,550	10,000,000	7,153,049	XXX	21,200,599	0.0	19,065,280	0.0	20,994,419	206,180
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3	60,082	163,274	1,593,963	1,682,681		XXX	3,500,000	0.0				3,500,000
8.4 NAIC 4						XXX						
8.5 NAIC 5	7,804,935	29,932,371	31,493,045	4,356,656		XXX	73,587,007	0.1	83,588,737	0.2		73,587,007
8.6 NAIC 6						XXX						
8.7 Totals	7,865,017	30,095,645	33,087,008	6,039,337		XXX	77,087,007	0.1	83,588,737	0.2		77,087,007
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
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							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	8,121,120		35,000,000			XXX	43,121,120	0.1				43,121,120
10.2 NAIC 2	840,819	104,061,095	75,046,790	25,000,000		XXX	204,948,704	0.3	138,569,155	0.2	35,501,782	169,446,922
10.3 NAIC 3	4,829,957	188,119,927	95,932,180	25,752,679		XXX	314,634,743	0.5	306,308,982	0.6	111,973,954	202,660,789
10.4 NAIC 4	25,702	80,694,041	70,573,651			XXX	151,293,394	0.3	90,885,640	0.2	39,505,972	111,787,422
10.5 NAIC 5				15,578,027		XXX	15,578,027	0.0	1,976,818	0.0		15,578,027
10.6 NAIC 6						XXX						
10.7 Totals	13,817,598	372,875,063	276,552,621	66,330,706		XXX	729,575,988	1.2	537,740,595	1.0	186,981,708	542,594,280

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) 1,190,956,100	6,831,184,415	6,807,326,780	3,078,621,366	5,471,363,719		23,379,452,380	39.7	XXX	XXX	11,574,345,534	11,805,106,846
11.2 NAIC 2	(d) 898,335,209	8,726,964,138	14,310,092,947	3,397,253,309	4,441,769,841		31,774,415,444	53.9	XXX	XXX	18,790,707,444	12,983,708,000
11.3 NAIC 3	(d) 77,637,655	1,210,457,933	1,127,476,092	234,535,059	239,503,224		2,889,609,963	4.9	XXX	XXX	1,502,633,929	1,386,976,034
11.4 NAIC 4	(d) 16,879,982	349,135,923	275,547,326	48,547,155			690,110,386	1.2	XXX	XXX	171,680,302	518,430,084
11.5 NAIC 5	(d) 17,336,707	40,123,786	73,449,149	37,509,432			(c) 168,419,074	0.3	XXX	XXX	45,345,711	123,073,363
11.6 NAIC 6	(d) 160,772	3,015,603	231,096	179,362			(c) 3,586,833	0.0	XXX	XXX	3,108,721	478,112
11.7 Totals	2,201,306,425	17,160,881,798	22,594,123,390	6,796,645,683	10,152,636,784		(b) 58,905,594,080	100.0	XXX	XXX	32,087,821,641	26,817,772,439
11.8 Line 11.7 as a % of Col. 7	3.7	29.1	38.4	11.5	17.2		100.0	XXX	XXX	XXX	54.5	45.5
12. Total Bonds Prior Year												
12.1 NAIC 1	3,475,932,361	5,955,999,978	7,113,240,773	2,747,406,120	5,334,363,777		XXX	XXX	24,626,943,009	44.3	14,256,843,650	10,370,099,359
12.2 NAIC 2	636,911,581	6,840,278,780	14,173,193,244	2,831,613,117	4,015,017,067		XXX	XXX	28,497,013,789	51.3	17,088,824,378	11,408,189,411
12.3 NAIC 3	73,410,107	689,129,581	612,263,771	224,819,157	86,848,093		XXX	XXX	1,686,470,709	3.0	886,970,764	799,499,945
12.4 NAIC 4	41,554,811	192,994,361	223,698,061	24,485,586	12,276,167		XXX	XXX	495,008,986	0.9	158,140,372	336,868,614
12.5 NAIC 5	12,878,872	115,473,208	55,874,363	9,871,748			XXX	XXX	(c) 194,098,191	0.3	64,299,114	129,799,077
12.6 NAIC 6	1,278,725	5,901,774	4,855,090	14,908,364	7,231,622		XXX	XXX	(c) 34,175,575	0.1	22,464,628	11,710,947
12.7 Totals	4,241,966,457	13,799,777,682	22,183,125,302	5,853,104,092	9,455,736,726		XXX	XXX	(b) 55,533,710,259	100.0	32,477,542,906	23,056,167,353
12.8 Line 12.7 as a % of Col. 9	7.6	24.8	39.9	10.5	17.0		XXX	XXX	100.0	XXX	58.5	41.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	517,336,282	2,878,494,911	2,757,066,993	1,485,136,372	3,936,310,976		11,574,345,534	19.6	14,256,843,650	25.7	11,574,345,534	XXX
13.2 NAIC 2	474,927,391	5,381,411,753	8,463,057,204	1,233,464,651	3,237,846,445		18,790,707,444	31.9	17,088,824,378	30.8	18,790,707,444	XXX
13.3 NAIC 3	26,323,800	502,061,054	689,065,558	75,966,138	209,217,379		1,502,633,929	2.6	886,970,764	1.6	1,502,633,929	XXX
13.4 NAIC 4	10,749,957	83,010,038	58,103,183	19,817,124			171,680,302	0.3	158,140,372	0.3	171,680,302	XXX
13.5 NAIC 5	5,702,791	4,174,502	32,823,422	2,644,996			45,345,711	0.1	64,299,114	0.1	45,345,711	XXX
13.6 NAIC 6	27,460	2,840,445	159,438	81,378			3,108,721	0.0	22,464,628	0.0	3,108,721	XXX
13.7 Totals	1,035,067,681	8,851,992,703	12,000,275,798	2,817,110,659	7,383,374,800		32,087,821,641	54.5	32,477,542,906	58.5	32,087,821,641	XXX
13.8 Line 13.7 as a % of Col. 7	3.2	27.6	37.4	8.8	23.0		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.8	15.0	20.4	4.8	12.5		54.5	XXX	XXX	XXX	54.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	673,619,818	3,952,689,504	4,050,259,787	1,593,484,994	1,535,052,743		11,805,106,846	20.0	10,370,099,359	18.7	XXX	11,805,106,846
14.2 NAIC 2	423,407,818	3,345,552,385	5,847,035,743	2,163,788,658	1,203,923,396		12,983,708,000	22.0	11,408,189,411	20.5	XXX	12,983,708,000
14.3 NAIC 3	51,313,855	708,396,879	438,410,534	158,568,921	30,285,845		1,386,976,034	2.4	799,499,945	1.4	XXX	1,386,976,034
14.4 NAIC 4	6,130,025	266,125,885	217,444,143	28,730,031			518,430,084	0.9	336,868,614	0.6	XXX	518,430,084
14.5 NAIC 5	11,633,916	35,949,284	40,625,727	34,864,436			123,073,363	0.2	129,799,077	0.2	XXX	123,073,363
14.6 NAIC 6	133,312	175,158	71,658	97,984			478,112	0.0	11,710,947	0.0	XXX	478,112
14.7 Totals	1,166,238,744	8,308,889,095	10,593,847,592	3,979,535,024	2,769,261,984		26,817,772,439	45.5	23,056,167,353	41.5	XXX	26,817,772,439
14.8 Line 14.7 as a % of Col. 7	4.3	31.0	39.5	14.8	10.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.0	14.1	18.0	6.8	4.7		45.5	XXX	XXX	XXX	XXX	45.5

(a) Includes $ 14,136,578,523 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 654,430,035 current year of bonds with Z designations and $ 656,489,394 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 $ 137,344,041 current year, $ 105,403,640 prior year of bonds with 5GI designations and $ 3,203,112 current year, $ 489,694 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 $ 8,121,120 ; NAIC 2 $ 500,957 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	5,800,783	17,745,393	31,021,558	3,541,835	538,500,310	XXX	596,609,879	1.0	3,125,166,366	5.6	579,609,879	17,000,000
1.02 Residential Mortgage-Backed Securities	41,378,184	122,101,434	39,845,256	8,559,981	129,970	XXX	212,014,825	0.4	276,451,530	0.5	212,014,825	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	844,948	3,064,336	1,688,046			XXX	5,597,330	0.0	7,121,340	0.0	5,597,330	
1.05 Totals	48,023,915	142,911,163	72,554,860	12,101,816	538,630,280	XXX	814,222,034	1.4	3,408,739,236	6.1	797,222,034	17,000,000
2. All Other Governments												
2.01 Issuer Obligations	26,899,546	201,068,868	199,428,665	41,054,932	100,657,525	XXX	569,109,536	1.0	497,910,656	0.9	228,573,716	340,535,820
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	26,899,546	201,068,868	199,428,665	41,054,932	100,657,525	XXX	569,109,536	1.0	497,910,656	0.9	228,573,716	340,535,820
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations				29,909,679	66,493,801	XXX	96,403,480	0.2	46,787,541	0.1	96,403,480	
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				29,909,679	66,493,801	XXX	96,403,480	0.2	46,787,541	0.1	96,403,480	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,111,520	54,264,885	21,502,767	31,866,176	56,387,134	XXX	167,132,482	0.3	155,262,840	0.3	167,132,482	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities	167,016	771,322	1,199,866	2,979,200	2,701,064	XXX	7,818,468	0.0				7,818,468
4.05 Totals	3,278,536	55,036,207	22,702,633	34,845,376	59,088,198	XXX	174,950,950	0.3	155,262,840	0.3	167,132,482	7,818,468
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	25,551,118	51,262,357	147,519,956	367,696,847	656,539,482	XXX	1,248,569,760	2.1	906,151,333	1.6	1,223,305,449	25,264,311
5.02 Residential Mortgage-Backed Securities	153,603,745	558,642,032	250,173,749	59,427,027	2,219,002	XXX	1,024,065,555	1.7	710,309,691	1.3	1,024,065,555	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	179,154,863	609,904,389	397,693,705	427,123,874	658,758,484	XXX	2,272,635,315	3.9	1,616,461,024	2.9	2,247,371,004	25,264,311
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,239,510,507	12,335,634,702	18,923,100,020	5,646,869,264	8,559,395,694	XXX	46,704,510,187	79.3	42,991,382,468	77.4	27,707,113,153	18,997,397,034
6.02 Residential Mortgage-Backed Securities	288,638,389	889,490,047	381,158,160	146,113,644	3,693,184	XXX	1,709,093,424	2.9	1,927,478,093	3.5	391,170,379	1,317,923,045
6.03 Commercial Mortgage-Backed Securities	89,724,263	915,279,739	1,174,430,876	17,643,772		XXX	2,197,078,650	3.7	1,908,099,830	3.4	209,089,700	1,987,988,950
6.04 Other Loan-Backed and Structured Securities	304,393,791	1,608,585,975	1,109,367,292	358,613,283	158,766,569	XXX	3,539,726,910	6.0	2,341,193,959	4.2	35,769,566	3,503,957,344
6.05 Totals	1,922,266,950	15,748,990,463	21,588,056,348	6,169,239,963	8,721,855,447	XXX	54,150,409,171	91.9	49,168,154,350	88.5	28,343,142,798	25,807,266,373
7. Hybrid Securities												
7.01 Issuer Obligations			4,047,550		7,153,049	XXX	11,200,599	0.0	9,065,280	0.0	10,994,419	206,180
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities				10,000,000		XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
7.05 Totals			4,047,550	10,000,000	7,153,049	XXX	21,200,599	0.0	19,065,280	0.0	20,994,419	206,180
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	7,865,017	30,095,645	33,087,008	6,039,337		XXX	77,087,007	0.1	83,588,737	0.2		77,087,007
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	7,865,017	30,095,645	33,087,008	6,039,337		XXX	77,087,007	0.1	83,588,737	0.2		77,087,007

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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	13,817,598	372,875,063	276,552,621	66,330,706		XXX	729,575,988	1.2	537,740,595	1.0	186,981,708	542,594,280
10.03 Totals	13,817,598	372,875,063	276,552,621	66,330,706		XXX	729,575,988	1.2	537,740,595	1.0	186,981,708	542,594,280
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,300,873,474	12,659,976,205	19,326,620,516	6,120,938,733	9,985,126,995	XXX	49,393,535,923	83.9	XXX	XXX	30,013,132,578	19,380,403,345
11.02 Residential Mortgage-Backed Securities	483,620,318	1,570,233,513	671,177,165	214,100,652	6,042,156	XXX	2,945,173,804	5.0	XXX	XXX	1,627,250,759	1,317,923,045
11.03 Commercial Mortgage-Backed Securities	89,724,263	915,279,739	1,174,430,876	17,643,772		XXX	2,197,078,650	3.7	XXX	XXX	209,089,700	1,987,988,950
11.04 Other Loan-Backed and Structured Securities	313,270,772	1,642,517,278	1,145,342,212	377,631,820	161,467,633	XXX	3,640,229,715	6.2	XXX	XXX	51,366,896	3,588,862,819
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	13,817,598	372,875,063	276,552,621	66,330,706		XXX	729,575,988	1.2	XXX	XXX	186,981,708	542,594,280
11.08 Totals	2,201,306,425	17,160,881,798	22,594,123,390	6,796,645,683	10,152,636,784		58,905,594,080	100.0	XXX	XXX	32,087,821,641	26,817,772,439
11.09 Line 11.08 as a % of Col. 7	3.7	29.1	38.4	11.5	17.2		100.0	XXX	XXX	XXX	54.5	45.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,588,302,880	10,201,793,280	19,360,263,253	5,245,081,843	9,336,285,228	XXX	XXX	XXX	47,731,726,484	86.0	30,732,070,658	16,999,655,826
12.02 Residential Mortgage-Backed Securities	449,937,518	1,559,193,827	646,711,775	253,916,414	4,479,780	XXX	XXX	XXX	2,914,239,314	5.2	1,498,680,374	1,415,558,940
12.03 Commercial Mortgage-Backed Securities	40,297,546	628,724,432	1,221,429,858	17,647,994		XXX	XXX	XXX	1,908,099,830	3.4	8,939,119	1,899,160,711
12.04 Other Loan-Backed and Structured Securities	159,553,308	1,153,550,346	702,367,174	311,461,490	114,971,718	XXX	XXX	XXX	2,441,904,036	4.4	59,762,541	2,382,141,495
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	3,875,205	256,515,797	252,353,242	24,996,351		XXX	XXX	XXX	537,740,595	1.0	178,090,214	359,650,381
12.08 Totals	4,241,966,457	13,799,777,682	22,183,125,302	5,853,104,092	9,455,736,726		XXX	XXX	55,533,710,259	100.0	32,477,542,906	23,056,167,353
12.09 Line 12.08 as a % of Col. 9	7.6	24.8	39.9	10.5	17.0		XXX	XXX	100.0	XXX	58.5	41.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	738,595,849	7,871,308,628	11,330,219,397	2,692,543,095	7,380,465,609	XXX	30,013,132,578	51.0	30,732,070,658	55.3	30,013,132,578	XXX
13.02 Residential Mortgage-Backed Securities	282,145,156	861,649,610	375,324,092	105,222,710	2,909,191	XXX	1,627,250,759	2.8	1,498,680,374	2.7	1,627,250,759	XXX
13.03 Commercial Mortgage-Backed Securities			200,147,463	8,942,237		XXX	209,089,700	0.4	8,939,119	0.0	209,089,700	XXX
13.04 Other Loan-Backed and Structured Securities	13,244,605	19,939,174	7,780,500	10,402,617		XXX	51,366,896	0.1	59,762,541	0.1	51,366,896	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans	1,082,071	99,095,291	86,804,346			XXX	186,981,708	0.3	178,090,214	0.3	186,981,708	XXX
13.08 Totals	1,035,067,681	8,851,992,703	12,000,275,798	2,817,110,659	7,383,374,800		32,087,821,641	54.5	32,477,542,906	58.5	32,087,821,641	XXX
13.09 Line 13.08 as a % of Col. 7	3.2	27.6	37.4	8.8	23.0		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.8	15.0	20.4	4.8	12.5		54.5	XXX	XXX	XXX	54.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	562,277,625	4,788,667,577	7,996,401,119	3,428,395,638	2,604,661,386	XXX	19,380,403,345	32.9	16,999,655,826	30.6	XXX	19,380,403,345
14.02 Residential Mortgage-Backed Securities	201,475,162	708,583,903	295,853,073	108,877,942	3,132,965	XXX	1,317,923,045	2.2	1,415,558,940	2.5	XXX	1,317,923,045
14.03 Commercial Mortgage-Backed Securities	89,724,263	915,279,739	974,283,413	8,701,535		XXX	1,987,988,950	3.4	1,899,160,711	3.4	XXX	1,987,988,950
14.04 Other Loan-Backed and Structured Securities	300,026,167	1,622,578,104	1,137,561,712	367,229,203	161,467,633	XXX	3,588,862,819	6.1	2,382,141,495	4.3	XXX	3,588,862,819
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	12,735,527	273,779,772	189,748,275	66,330,706		XXX	542,594,280	0.9	359,650,381	0.6	XXX	542,594,280
14.08 Totals	1,166,238,744	8,308,889,095	10,593,847,592	3,979,535,024	2,769,261,984		26,817,772,439	45.5	23,056,167,353	41.5	XXX	26,817,772,439
14.09 Line 14.08 as a % of Col. 7	4.3	31.0	39.5	14.8	10.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.0	14.1	18.0	6.8	4.7		45.5	XXX	XXX	XXX	XXX	45.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	251,696,916	251,696,916			
2. Cost of short-term investments acquired	207,706,208	207,706,208			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(33,560)	(33,560)			
6. Deduct consideration received on disposals	258,387,509	258,387,509			
7. Deduct amortization of premium	481,100	481,100			
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)	200,500,957	200,500,957			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	200,500,957	200,500,957			

(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)			921,581,788
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	203,100,943		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	7,491,071		210,592,014
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	1,107,343,438		
	3.2 Section 2, Column 19	(600,393,440)		506,949,998
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			854,149,173
6.	Considerations received/(paid) on terminations, Section 2, Column 15			854,067,252
7.	Amortization:			
	7.1 Section 1, Column 19	(101,996,487)		
	7.2 Section 2, Column 21	(108,583,375)		(210,579,862)
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	(95,335,799)		
	9.2 Section 2, Column 20	(11,648,864)		(106,984,663)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			1,321,641,196
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			1,321,641,196

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			72,021,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			43,365,280
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	(48,132,966)		
	3.14 Section 1, Column 18, prior year	(3,096,396)	(45,036,570)	(45,036,570)
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	(48,132,966)		
	3.24 Section 1, Column 19, prior year plus	(3,096,396)		
	3.25 SSAP No. 108 Adjustments		(45,036,570)	(45,036,570)
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)	(1,045,788,155)		
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)	(1,045,788,155)		
	4.23 SSAP No. 108 Adjustments		(1,045,788,155)	
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)			115,386,880
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			115,386,880

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	1,321,641,196	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	115,386,880	
3.	Total (Line 1 plus Line 2)		1,437,028,076
4.	Part D, Section 1, Column 5	1,605,622,122	
5.	Part D, Section 1, Column 6	(168,594,046)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,321,641,196	
8.	Part B, Section 1, Column 13	(6,256,210)	
9.	Total (Line 7 plus Line 8)		1,315,384,986
10.	Part D, Section 1, Column 8	1,495,106,745	
11.	Part D, Section 1, Column 9	(179,721,759)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	70,273,743	
14.	Part B, Section 1, Column 20	115,386,880	
15.	Part D, Section 1, Column 11	185,660,623	
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	3,280,992,020	2,239,663,096	1,041,328,924	
2. Cost of cash equivalents acquired	14,411,637,195	2,475,228,602	11,936,408,593	
3. Accrual of discount	5,800,741	5,800,741		
4. Unrealized valuation increase (decrease)	(19,285)		(19,285)	
5. Total gain (loss) on disposals	(310,507)	(3,528)	(306,979)	
6. Deduct consideration received on disposals	16,955,509,247	4,711,020,165	12,244,489,081	
7. Deduct amortization of premium	1,547,626	1,547,626		
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)	741,043,291	8,121,120	732,922,171	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	741,043,291	8,121,120	732,922,171	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
#0775 HOME OFFICE		NEWPORT BEACH	CA	07/07/1970	12/31/2017	120,257,789		53,153,145	131,000,000	3,611,306			(3,611,306)		17,308,519	6,338,500
#1775 HOME OFFICE - ALISO VIEJO		ALISO VIEJO	CA	03/14/2007	12/31/2017	112,672,837		55,089,990	81,700,000	3,761,535			(3,761,535)		11,061,411	3,327,163
0299999. Property occupied by the reporting entity - Administrative						232,930,626		108,243,135	212,700,000	7,372,841			(7,372,841)		28,369,930	9,665,663
0399999. Total Property occupied by the reporting entity						232,930,626		108,243,135	212,700,000	7,372,841			(7,372,841)		28,369,930	9,665,663
#3612 COUNTY FAIR MALL-RETAIL		WOODLAND	CA	06/19/1998	12/31/2017	515,923		184,608	493,000	9,812			(9,812)		133,490	62,947
#3980 TIJERAS CREEK-GOLF COURSE		RANCHO SANTA MARGARITA	CA	10/08/1996	12/31/2017	29,730,444		12,796,592	23,700,000	416,811			(416,811)		7,511,194	4,828,484
0499999. Properties held for the production of income						30,246,367		12,981,200	24,193,000	426,623			(426,623)		7,644,685	4,891,431
#5116 EAGLE MOUNTAIN GOLF		FOUNTAIN HILLS	AZ	06/01/2007	12/31/2020	12,044,987		7,796,645	8,250,000	377,649	3,400,000		(3,777,649)		4,783,943	3,552,056
#5119 SEDONA GOLF CLUB		SEDONA	AZ	12/31/2011	12/31/2020	5,902,728		2,994,036	3,150,000	306,353	2,300,000		(2,606,353)		3,705,091	3,313,885
0599999. Properties held for sale						17,947,715		10,790,681	11,400,000	684,002	5,700,000		(6,384,002)		8,489,034	6,865,940
0699999 - Totals						281,124,708		132,015,016	248,293,000	8,483,466	5,700,000		(14,183,466)		44,503,649	21,423,034

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	07/07/1970	PERMANENT IMPROVEMENT			53,153,145	5,426,270
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	03/14/2007	PERMANENT IMPROVEMENT			55,089,990	930,508
#3612 COUNTY FAIR MALL-RETAIL	WOODLAND	CA	06/19/1998	PERMANENT IMPROVEMENT			184,608	3,891
#3980 TIJERAS CREEK-GOLF COURSE	RANCHO SANTA MARGARITA	CA	10/08/1996	PERMANENT IMPROVEMENT			12,796,592	138,619
#5116 EAGLE MOUNTAIN GOLF	FOUNTAIN HILLS	AZ	06/01/2007	PERMANENT IMPROVEMENT			7,796,645	49,308
0199999. Acquired by Purchase							129,020,979	6,548,597
#5119 SEDONA GOLF CLUB	SEDONA	AZ	12/31/2011	PERMANENT IMPROVEMENT			2,994,036	15,734
0299999. Acquired by Internal Transfer							2,994,036	15,734
0399999 - Totals							132,015,016	6,564,330

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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
356616343		LOVINGTON	NM		12/20/2016	4.100	983,262		(539)				2,850,000	11/21/2016
356616344		OXNARD	CA		12/12/2016	4.250	982,455		(616)				5,400,000	10/20/2016
356617107		RICHLAND	OR		01/10/2017	4.500	354,459		(76)				640,000	11/10/2016
356617121		CONNELL	WA		01/25/2017	4.850	1,513,102		(562)				3,100,000	01/05/2017
356617124		SHELBY	MT		02/02/2017	5.000	510,142		(39)				1,000,000	11/26/2016
356617126		PORTLAND	ND		03/01/2017	4.550	234,870		(56)				540,000	12/28/2016
356617128		QUINCY	WA		02/27/2017	4.700	2,526,084		(731)				5,415,000	12/31/2016
356617137		CAMARILLO	CA		03/14/2017	4.750	3,645,429		(1,094)				6,750,000	01/03/2017
356617148		WHEATLAND	ND		03/23/2017	4.400	513,327		(162)				1,085,120	01/28/2017
356617149		BELLEVUE	IA		04/03/2017	4.600	192,574		(63)				511,525	03/04/2017
356617152		IOWA CITY	IA		05/25/2017	4.900	6,024,000		(2,532)				10,358,948	04/13/2017
356617165		POCAHONTAS	IA		05/25/2017	4.960	1,619,484		(385)				3,132,900	04/21/2017
356617166		VARIOUS	KS		04/17/2017	4.400	1,161,788		(460)				2,818,078	08/15/2019
356617175		GOOD THUNDER	MN		06/02/2017	4.400	1,762,833		(592)				3,395,000	03/04/2017
356617177		VARIOUS	NE		04/27/2017	4.800	4,550,911		(16,647)				14,646,438	03/25/2017
356617183		VARIOUS	IN		06/09/2017	4.400	388,477		(213)				1,204,490	09/22/2020
356617184		VARIOUS	IN		06/09/2017	4.400	1,961,691		(486)				6,078,980	04/10/2017
356617185		VARIOUS	IN		06/09/2017	4.400	1,999,170		504				6,192,072	04/20/2017
356617186		VARIOUS	IN		06/09/2017	4.400	1,628,748		(1,015)				5,050,430	04/10/2017
356617187		VARIOUS	IN		06/09/2017	4.400	119,339		(126)				369,989	04/10/2017
356617188		VARIOUS	IN		06/09/2017	4.400	169,659		(45)				525,737	04/11/2017
356617189		VARIOUS	IN		06/09/2017	4.440	767,908		(342)				2,380,261	04/10/2017
356617204		SOLOMON	KS		06/29/2017	4.500	569,767		(327)				2,235,830	06/08/2017
356617210		JOHNSTOWN	OH		06/02/2017	4.150	423,587		(219)				1,625,000	04/27/2017
356617211		CHAFFEE	ND		06/01/2017	4.300	294,949		(78)				626,709	04/25/2017
356617216		EAST CHAIN	MN		06/21/2017	4.400	348,262		(503)				1,549,000	10/19/2016
356617218		EAST CHAIN	MN		06/21/2017	4.550	493,943		(143)				1,530,610	10/19/2016
356617219		VARIOUS	MT		06/29/2017	4.700	1,222,737		(271)				2,900,000	04/11/2017
356617226		GABBS	NV		06/27/2017	4.350	2,028,933		(757)				4,050,000	01/11/2017
356617228		ABERDEEN	ID		08/03/2017	4.300	608,466		(205)				1,359,959	06/19/2017
356617229		ABERDEEN	ID		08/03/2017	4.450	1,644,140		(423)				3,673,858	06/19/2017
356617230		ABERDEEN	ID		08/03/2017	4.150	2,263,347		(613)				5,057,499	06/19/2017
356617232		VARIOUS	ID		11/13/2017	4.250	761,833		(215)				3,200,000	06/15/2017
356617235		PLENTYWOOD	MT		07/13/2017	4.700	1,802,419		(413)				6,500,000	05/10/2017
356617238		REINBECK	IA		08/15/2017	4.400	929,070		(334)				1,910,400	07/20/2017
356617239		NEW RICHLAND	MN		08/22/2017	4.650	586,241		(126)				1,120,000	05/24/2017
356617244		GREENWOOD	MS		08/09/2017	4.250	1,532,346		(504)				9,319,500	06/28/2017
356617247		BRICELYN	MN		07/12/2017	4.450	1,141,237		(362)				2,550,000	05/30/2017
356617248		DALLAS CITY	IL		10/10/2017	4.250	3,292,662		(832)				5,849,908	08/22/2017
356617254		MORGAN CITY	MS		08/02/2017	4.150	1,715,012		(558)				4,100,000	06/08/2017
356617263		VARIOUS	IN		09/12/2017	3.950	8,335,939		(2,242)				25,339,487	07/13/2017
356617274		ROLLING FORK	MS		09/26/2017	4.200	1,686,169		(580)				3,665,000	08/24/2017
356617278		MANKATO	MN		08/22/2017	4.600	784,823		(173)				2,085,000	07/17/2017
356617281		OAKESDALE	WA		09/11/2017	4.200	206,022		(115)				384,000	05/10/2017
356617282		WASHINGTON	IL		09/12/2017	3.950	1,013,077		(378)				3,504,006	07/11/2017
356617283		PARAGOULD	AR		09/08/2017	4.250	1,858,342		(517)				3,400,000	07/20/2017
356617291		FLORENCE	SD		10/06/2017	4.500	1,106,586		(283)				2,350,000	09/05/2017
356617294		HANFORD	CA		10/19/2017	4.350	7,181,493		(2,639)				15,400,000	08/31/2017
356617296		VARIOUS	OK		10/27/2017	4.650	5,848,977		(1,661)				10,000,000	08/30/2017
356617309		STOCKTON	CA		11/01/2017	4.300	812,219		(319)				2,600,000	10/02/2017
356617311		BRICELYN	MN		10/26/2017	4.400	428,653		(94)				1,850,000	09/15/2017
356617312		BUTLER	MO		12/08/2017	4.300	3,347,322		(952)				6,145,000	11/06/2017
356617317		MT PLEASANT	IA		01/10/2018	4.150	371,878		(136)				1,090,400	12/07/2017
356617320		VARIOUS	ND		11/14/2017	4.300	2,045,935		(542)				3,622,000	10/25/2017
356617322		PRATT	KS		11/21/2017	4.700	1,278,083		(440)				2,325,000	03/03/2017
356617323		MASONVILLE	IA		01/04/2018	4.500	1,531,492		3,618				4,536,250	12/09/2017
356617326		STANFORD	MT		12/07/2017	4.200	854,834		(270)				2,150,000	09/20/2017
356617328		VARIOUS	MT		12/15/2017	4.200	1,286,702		(305)				6,000,000	09/13/2017
356617332		OURAY	UT		12/26/2017	4.550	2,249,353		(674)				3,900,000	10/18/2016

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
356617336		PAGE	ND		12/07/2017	4.400	379,379		(97)				850,000	11/15/2017
356617338		SANTA ROSA	CA		01/03/2018	3.800	2,761,838		(1,339)				5,000,000	11/02/2017
356618106		INVERNESS	MS		12/19/2017	4.500	421,847		(107)				1,200,000	10/30/2017
356618112		WYNNE	AR		12/19/2017	4.100	1,221,883		(326)				2,175,000	11/20/2017
356618120		VARIOUS	AR		01/25/2018	4.350	1,755,831		(569)				3,675,000	12/29/2017
356618121		LEACHVILE	AR		02/08/2018	4.350	727,876		(160)				1,225,000	01/05/2018
356618122		GRADY	NM		02/08/2018	4.300	753,362		(276)				1,450,000	01/16/2018
356618123		FORSYTH	MT		01/29/2018	4.200	848,489		(211)				6,200,000	12/01/2017
356618124		SELAH	WA		02/08/2018	4.150	569,887		(322)				1,550,000	11/17/2017
356618125		ALLENDALE	IL		01/23/2018	4.350	2,187,277		(552)				7,231,594	01/03/2018
356618127		HEALDSBURG	CA		03/15/2018	4.400	8,414,057		13,244				30,000,000	01/09/2018
356618138		HUNTER	ND		03/21/2018	4.150	209,958		(268)				645,000	01/04/2018
356618145		WAYLAND	IA		04/05/2018	4.700	551,349		(137)				1,118,000	03/01/2018
356618146		CAPULIN	NM		04/02/2018	4.100	1,736,864		(920)				2,650,503	02/12/2018
356618148		CUT BANK	MT		03/01/2018	4.700	234,873		(83)				799,693	11/29/2017
356618149		CUT BANK	MT		03/01/2018	4.800	315,909		(62)				1,075,307	11/29/2017
356618156		WAHPETON	ND		04/02/2018	4.750	1,750,944		(449)				3,980,000	03/01/2018
356618157		ABERDEEN	ID		02/09/2018	4.600	337,350		(118)				753,684	06/19/2017
356618159		BOELUS	NE		04/09/2018	4.750	757,847		(207)				1,627,000	02/21/2018
356618160		CHAFFEE	ND		04/03/2018	4.400	145,614		(38)				309,291	04/25/2017
356618165		FAULKTON	SD		04/17/2018	4.600	7,827,391		(2,221)				15,261,000	02/20/2018
356618172		BURR OAK	MI		03/29/2018	4.550	2,694,624		(674)				5,139,000	02/12/2018
356618178		POCATELLO	ID		05/02/2018	4.500	474,653		(136)				1,460,000	02/14/2018
356618182		WOODBURN	OR		04/20/2018	4.550	702,977		(391)				3,600,000	03/15/2018
356618183		HERMISTON	OR		05/07/2018	4.450	336,979		(310)				1,265,000	03/21/2018
356618185		CUSHING	IA		05/23/2018	4.600	8,150,671		(237)				13,955,330	04/03/2018
356618188		CASSELTON	ND		04/11/2018	4.650	817,591		(201)				1,419,000	02/23/2018
356618196		BONO	AR		04/05/2018	5.000	495,221		(96)				1,250,000	02/14/2018
356618197		MILES CITY	MT		03/15/2018	4.550	1,943,647		(534)				3,912,000	02/23/2018
356618201		LAWRENCEVILLE	IL		04/26/2018	4.800	323,353		(259)				1,127,342	03/08/2018
356618203		BRITTON	SD		05/10/2018	4.850	2,044,005		(530)				4,459,000	04/20/2018
356618206		FAIRFIELD	IA		05/25/2018	4.850	1,714,001		735				3,173,651	05/10/2018
356618215		WHEATLAND	ND		05/09/2018	4.950	967,959		(231)				1,500,000	03/08/2018
356618216		GALATA	MT		04/23/2018	5.100	1,607,917		(392)				3,350,000	02/16/2018
356618220		ABERDEEN	ID		05/02/2018	4.800	176,072		(96)				810,000	03/21/2018
356618221		MICHIGANTOWN	IN		04/26/2018	4.750	557,527		(207)				1,660,000	03/20/2018
356618222		GOOD THUNDER	MN		04/27/2018	4.700	713,059		(229)				1,565,270	04/01/2018
356618224		COIN	IA		05/15/2018	4.800	1,589,849		(422)				2,802,875	04/24/2018
356618225		LEACHVILLE	AR		05/16/2018	4.750	336,074		(89)				1,064,000	04/04/2018
356618231		HATCH	NM		04/20/2018	4.450	1,355,210		(784)				2,296,000	03/15/2018
356618232		HATCH	NM		04/27/2018	4.550	264,820		820				614,000	03/08/2018
356618234		HERON LAKE	MN		05/23/2018	5.000	460,185		(130)				1,200,000	03/14/2018
356618235		BLACKFOOT	ID		12/07/2018	5.100	6,723,034		(1,571)				14,498,400	05/30/2018
356618249		HANNAFORD	ND		06/12/2018	4.900	401,876		(102)				649,000	05/07/2018
356618250		MOUND	LA		06/20/2018	4.850	1,827,762		(376)				7,720,000	05/06/2018
356618252		MANCHESTER	IA		07/17/2018	4.950	300,207		(69)				606,862	07/02/2018
356618253		LEACHVILLE	AR		05/23/2018	4.800	497,015		(101)				1,600,000	05/01/2018
356618255		MANCHESTER	IA		07/17/2018	4.950	185,369		(43)				374,720	07/02/2018
356618257		HYSHAM	MT		06/01/2018	4.850	778,558		(167)				4,650,000	04/25/2018
356618259		CLARK	SD		10/16/2018	4.800	8,633,863		(2,127)				17,761,000	05/21/2018
356618267		CLEMENTS	CA		07/16/2018	4.500	873,725		(379)				1,100,000	05/01/2020
356618268		ENDERLIN	ND		05/30/2018	4.750	650,658		(154)				1,280,000	04/25/2018
356618271		AUSTIN	MN		07/11/2018	4.650	363,930		(89)				1,090,000	04/20/2018
356618274		ELKTON	MI		09/11/2018	4.850	1,741,831		(365)				3,145,000	06/05/2018
356618278		BRTITTON	SD		07/12/2018	4.850	1,412,876		(542)				3,000,000	06/15/2018
356618281		VARIOUS	AR		07/10/2018	4.750	243,306		(49)				397,873	05/30/2018
356618282		VARIOUS	AR		07/10/2018	4.750	1,774,700		(361)				2,902,127	05/30/2018
356618288		HERON LAKE	MN		07/10/2018	4.700	497,407		712				1,505,000	05/02/2018
356618291		PASCO	WA		05/29/2018	4.950	440,013		(541)				1,094,213	05/03/2018

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
356618293		WOOD LAKE	MN		08/06/2018	4.650	222,278		(373)				1,360,000	05/09/2018
356618296		HERMISTON	OR		08/23/2018	5.200	1,948,019		(557)				3,201,844	07/17/2018
356618297		FORSYTH	MT		08/15/2018	4.850	6,791,757		(1,750)				15,257,045	11/22/2019
356618319		ESSEXVILLE	MI		08/15/2018	4.950	1,423,790		(362)				3,200,000	07/18/2018
356618323		HITCHCOCK	SD		10/18/2018	5.100	3,191,993		(734)				7,059,000	08/07/2018
356618324		FAIRFIELD	IA		10/12/2018	5.150	426,464		(100)				701,065	09/25/2018
356618325		FAIRFIELD	IA		10/12/2018	5.150	426,464		(100)				701,065	09/25/2018
356618326		VARIOUS	IA		10/15/2018	5.200	1,647,849		(3,243)				2,912,434	07/13/2020
356618329		STERLING	IL		10/05/2018	4.950	212,446		(261)				736,000	09/24/2018
356618332		CUSHING	IA		08/15/2018	4.950	888,404		1,086				1,516,906	04/03/2018
356618334		SHERIDAN	OR		09/06/2018	5.000	1,882,104		(699)				4,100,000	05/24/2018
356618336		HERMAN	MN		09/26/2018	5.100	1,080,689		(260)				2,025,000	08/02/2018
356618337		COLLEGE CORNER	IN		09/21/2018	5.200	1,081,328		(219)				2,738,000	08/02/2018
356618339		QUINCY	WA		09/07/2018	4.900	2,920,859		(603)				6,040,000	07/10/2018
356618341		OKABENA	MN		08/29/2018	5.050	569,202		(138)				1,760,000	07/16/2018
356618342		GRANADA	MN		09/06/2018	5.050	698,524		(179)				1,680,131	07/17/2018
356618344		ENDERLIN	ND		09/25/2018	5.200	393,135		(94)				682,000	08/28/2018
356618346		LOVINGTON	NM		09/17/2018	4.650	464,396		(250)				1,122,250	08/01/2018
356618351		VARIOUS	SD		10/18/2018	4.850	7,850,792		(1,952)				14,726,000	09/11/2018
356618354		CLAREMONT	SD		10/04/2018	4.900	4,982,518		(1,774)				9,200,000	09/05/2018
356618363		VARIOUS	WA		11/15/2018	4.800	1,054,405		(392)				4,967,356	08/15/2018
356618364		OAKES	ND		10/25/2018	5.300	637,056		(145)				1,265,000	10/04/2018
356618378		BLACKFOOT	ID		12/04/2018	4.850	1,153,992		(2,214)				2,628,728	08/23/2018
356618379		SELMA	CA		11/20/2018	5.150	2,008,877		(632)				3,140,000	10/17/2018
356618380		VARIOUS	OR		12/11/2018	5.200	8,158,534		(1,580)				16,891,733	11/01/2018
356618381		GOOD THUNDER	MN		11/14/2018	4.950	949,629		(227)				1,889,000	10/15/2018
356618383		PRINCETON	IN		11/14/2018	5.400	1,131,870		(212)				2,435,932	10/11/2018
356618387		GOSHEN	IN		12/19/2018	5.100	1,989,846		(535)				4,590,000	11/05/2018
356618388		FISHER	MN		11/16/2018	4.800	462,390		(173)				816,200	10/23/2018
356618389		BERLIN	ND		01/15/2019	5.300	1,179,794		(218)				2,680,000	11/13/2018
356618391		FAIRFIELD	IA		01/15/2019	5.150	393,839		252				728,792	05/10/2018
356618392		GRENVILLE	NM		12/17/2018	4.750	1,416,316		(502)				3,000,000	10/09/2018
356618393		COLSTRIP	MT		12/07/2018	5.000	1,767,579		(423)				3,300,000	06/06/2018
356618394		HATHAWAY	MT		12/27/2018	5.000	1,178,469		(283)				2,800,000	12/15/2018
356618396		STOCKPORT	IA		12/21/2018	5.300	1,032,328		(198)				2,388,850	11/13/2018
356618398		OUTLOOK	WA		04/15/2019	5.100	3,819,313		(728)				6,890,000	12/21/2018
356618402		ARGUSVILLE	ND		12/11/2018	5.000	563,189		(137)				1,200,000	10/31/2018
356618403		GLENFIELD	ND		12/13/2018	5.150	1,346,048		(303)				2,400,000	10/31/2018
356618404		FARMINGTON	ID		08/22/2019	5.300	418,179		(933)				752,000	02/01/2019
356618406		CONRAD	MT		01/16/2019	5.250	820,749		(153)				1,575,000	08/28/2018
356618407		CONRAD	MT		01/16/2019	5.250	2,154,040		(397)				3,700,000	08/28/2018
356618409		ST PARIS	OH		01/10/2019	5.200	5,246,195		(1,175)				10,381,000	11/15/2018
356618411		LAKE ARTHUR	NM		01/07/2019	5.100	8,956,417		(3,190)				19,000,000	10/23/2018
356619103		VARIOUS	OR		01/14/2019	5.300	828,260		(206)				2,190,000	12/04/2018
356619106		VARIOUS	CA		12/19/2018	5.050	3,990,587		(2,503)				10,421,052	10/31/2018
356619107		VARIOUS	CA		12/19/2018	5.050	4,433,985		(2,781)				11,578,948	10/31/2018
356619109		VARIOUS	CA		02/01/2019	5.050	11,029,677		(4,466)				21,510,000	12/04/2018
356619119		CUSHING	IA		12/05/2018	5.500	1,386,819		(404)				2,189,000	10/31/2018
356619123		ST JAMES	MN		02/21/2019	5.150	2,161,559		(661)				4,970,000	11/08/2018
356619124		BUTTERFIELD	MN		02/21/2019	5.150	1,350,974		(413)				3,440,000	11/08/2018
356619127		FRANKLIN	ID		02/15/2019	5.150	2,275,630		(547)				3,500,000	10/09/2018
356619129		CAMPBELLSBURG	IN		01/28/2019	5.200	609,125		(132)				1,135,000	12/31/2018
356619132		TIPTON	CA		06/21/2019	5.400	20,258,688		1,901				36,050,000	01/23/2019
356619133		PASCO	WA		01/17/2019	5.250	273,638		(306)				680,787	05/03/2018
356619135		ST JAMES	MN		02/11/2019	5.050	969,438		866				2,625,000	12/07/2018
356619136		DRAYTON	MN		03/01/2019	5.550	1,762,844		(375)				3,594,000	01/01/2019
356619138		MANKATO	MN		02/07/2019	4.900	1,098,336		(339)				2,675,000	12/17/2018
356619139		HARLEM	MT		01/15/2019	4.950	1,374,226		(316)				3,600,000	11/29/2018
356619140		VARIOUS	IA		04/03/2019	5.400	1,238,597		(229)				2,374,800	03/17/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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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
356619143		DARLINGTON	WI		02/11/2019	5.100	1,513,239		(378)				2,900,000	11/30/2018
356619149		WASCO	CA		04/03/2019	5.150	3,156,363		(1,065)				5,120,000	01/22/2019
356619150		BRADSHAW	NE		03/01/2019	5.150	638,751		(123)				1,943,000	02/13/2019
356619152		VARIOUS	MT		05/09/2019	5.250	13,421,371		(3,159)				24,000,000	05/07/2018
356619161		VARIOUS	KS		04/01/2019	5.450	1,585,755		(299)				2,910,000	02/28/2019
356619165		BEECH GROVE	AR		04/11/2019	5.150	1,507,260		(359)				2,465,000	02/19/2019
356619166		ORLAND	CA		03/14/2019	4.900	5,824,568		(1,841)				8,400,000	01/29/2019
356619169		OGDEN	IL		04/09/2019	5.200	1,413,882		(200)				2,998,010	03/05/2019
356619172		VARIOUS	SD		04/29/2019	5.200	2,996,351		(728)				6,491,000	02/21/2019
356619178		MALTA	MT		04/02/2019	4.900	1,914,058		(455)				3,465,000	03/15/2019
356619182		FAIRFIELD	IA		03/27/2019	5.150	423,477		244				783,557	05/10/2018
356619184		CANUTILLO	TX		05/22/2019	4.800	944,141		(376)				4,603,000	03/19/2019
356619186		BINGHAM LAKE	MN		04/25/2019	5.150	510,980		(118)				1,285,000	03/01/2019
356619187		LEONARD	ND		05/01/2019	4.950	564,430		(127)				1,340,000	04/03/2019
356619191		COCHRAN	GA		07/11/2019	5.350	2,011,141		(371)				3,290,000	04/30/2019
356619192		WINSLOW	IL		06/05/2019	4.500	15,808,519		(1,911)				27,500,000	05/06/2019
356619198		WINDOM	MN		05/02/2019	5.200	2,968,850		(821)				6,250,000	03/19/2019
356619199		GILMAN	IL		05/01/2019	4.650	386,955		(96)				924,775	04/09/2019
356619200		ELIZABETH	IL		05/24/2019	4.900	2,347,822		(543)				4,150,000	04/18/2019
356619201		VARIOUS	WA		04/26/2019	5.000	292,118		(290)				1,377,644	08/15/2018
356619208		VARIOUS	WA		07/24/2019	5.200	3,433,228		(1,090)				6,190,000	12/08/2018
356619211		RISING STAR	TX		07/10/2019	5.250	112,492		(57)				615,000	05/03/2019
356619212		RISING STAR	TX		07/10/2019	5.250	572,243		(289)				1,500,000	05/03/2019
356619214		VARIOUS	MT		07/11/2019	4.750	2,233,565		1,609				7,150,000	06/01/2019
356619216		WHEATLAND	ND		05/29/2019	5.000	451,656		(101)				1,080,000	05/02/2019
356619217		VARIOUS	WA		07/05/2019	5.000	1,407,647		(640)				5,750,000	06/05/2019
356619218		HENRY	SD		06/27/2019	5.000	6,117,808		(1,396)				10,390,000	06/10/2019
356619220		VARIOUS	OR		06/07/2019	4.950	594,586		(144)				1,167,000	05/10/2019
356619221		TULELAKE	CA		07/02/2019	4.900	1,966,566		(505)				3,145,000	02/15/2019
356619222		LEDGER	MT		06/03/2019	4.850	676,947		(87)				3,500,000	05/30/2019
356619223		BIRD ISLAND	MN		06/14/2019	4.750	494,473		(153)				1,110,000	04/25/2019
356619224		CARROLLTON	IL		06/17/2019	4.950	405,252		(102)				939,800	05/17/2019
356619226		BRITTON	SD		08/07/2019	5.100	742,639		(222)				1,391,000	06/28/2019
356619227		BRITTON	SD		08/07/2019	5.200	2,971,622		(681)				4,847,900	06/28/2019
356619231		LASALLE	MN		07/17/2019	4.500	214,961		(222)				435,000	12/17/2018
356619232		SUGAR CITY	ID		06/05/2019	4.900	1,012,355		(246)				2,100,000	05/08/2019
356619234		LEONARD	ND		07/16/2019	5.200	487,120		(457)				1,170,000	06/20/2019
356619235		GRANITE FALLS	MN		07/10/2019	5.000	735,553		(168)				1,520,000	05/21/2019
356619238		COMFREY	MN		10/04/2019	4.500	2,386,855		(307)				5,290,000	05/28/2019
356619243		ZILLAH	WA		08/21/2019	5.100	1,706,287		(606)				4,000,000	06/25/2019
356619246		BENOIT	MS		07/24/2019	4.350	743,458		(183)				1,245,000	05/31/2019
356619248		HERMISTON	OR		08/29/2019	5.050	738,167		(202)				1,213,156	07/17/2018
356619249		WOLF CREEK	MT		11/21/2019	5.050	1,014,843		(196)				5,250,000	06/03/2019
356619251		RICKREALL	OR		08/27/2019	4.750	827,285		(219)				1,430,000	07/15/2019
356619252		BURLINGTON	WA		08/29/2019	4.350	414,510		(229)				1,230,000	02/28/2019
356619254		MANCHESTER	IA		09/03/2019	4.650	418,763		(101)				734,993	08/01/2019
356619255		MANCHESTER	IA		09/03/2019	4.650	378,888		(91)				665,007	08/01/2019
356619256		VARIOUS	IN		08/28/2019	4.450	3,936,859		(969)				10,736,428	08/08/2019
356619260		VARIOUS	KS		09/25/2019	4.350	529,406		(1,190)				1,274,922	08/15/2019
356619263		HECLA	SD		08/27/2019	4.750	2,492,980		(381)				3,800,000	06/29/2019
356619269		FAIRFIELD	IA		10/15/2019	4.700	994,039		(259)				1,961,000	09/11/2019
356619272		LISBON	ND		10/01/2019	4.600	873,108		(205)				1,730,000	06/06/2019
356619276		WEST BEND	IA		10/18/2019	4.700	697,988		(114)				1,399,299	07/30/2019
356619277		WALL LAKE	IA		03/12/2020	4.100	294,982		(93)				716,625	09/16/2019
356619278		ELLENDALE	ND		10/03/2019	4.700	593,501		(138)				1,325,000	09/09/2019
356619280		PASCO	WA		10/15/2019	4.250	367,895		2,996				1,435,000	08/15/2019
356619283		MARIANNA	AR		10/01/2019	3.850	431,963		(191)				1,230,000	08/27/2019
356619284		VARIOUS	WA		12/30/2019	4.700	2,628,744		(956)				5,670,000	09/26/2019
356619285		VARIOUS	AR		11/07/2019	4.250	1,522,513		(484)				2,750,000	09/30/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
356619289		VALLEY FORD	CA		11/07/2019	3.950	4,110,200		(1,462)				11,100,000	09/18/2019
356619292		WELLS	MN		10/29/2019	3.900	927,071		(337)				2,325,000	09/11/2019
356619294		ROCKTON	IL		11/08/2019	3.800	2,289,922		(748)				6,500,000	10/10/2019
356619295		SALINAS	CA		11/20/2019	4.050	9,809,478		(2,585)				20,400,000	09/24/2019
356619298		MANTECA	CA		12/13/2019	3.900	1,164,911		(485)				3,120,000	05/23/2019
356619299		HATCH	NM		12/11/2019	3.850	5,254,509		(2,466)				10,500,000	10/02/2019
356619301		KENNEBEC	SD		11/07/2019	4.050	2,489,787		(866)				5,162,950	06/18/2019
356619305		YAZOO CITY	MS		10/15/2019	3.950	3,484,115		(1,767)				7,050,000	09/25/2019
356619307		BELT	MT		11/19/2019	4.200	1,379,474		(381)				3,200,000	08/15/2019
356619310		WAVELAND	IN		11/20/2019	4.150	1,140,471		(286)				3,043,000	10/23/2019
356619316		GOSPORT	IN		11/21/2019	3.800	542,496		(141)				1,080,000	11/06/2019
356619317		ANGELA	MT		02/06/2020	4.600	904,317		(64)				3,200,000	10/18/2019
356619318		VARIOUS	MI		01/22/2020	4.000	1,471,817		(616)				2,600,000	10/17/2019
356619321		MOUNT VERNON	WA		01/08/2020	4.500	4,366,239		(1,726)				10,260,000	10/01/2019
356619322		RUSSELL	MN		01/03/2020	4.500	1,444,899		(519)				3,417,500	05/21/2019
356619325		LAKOTA	IA		01/13/2020	3.750	315,178		(135)				710,000	10/15/2019
356619328		BRITTON	SD		12/19/2019	4.450	298,965		(94)				519,300	11/21/2019
356619329		FORSYTH	MT		03/24/2020	4.000	2,512,161		(339)				5,642,955	11/22/2019
356619330		BELMONT	WI		01/14/2020	4.250	2,169,418		(1,252)				3,738,000	09/24/2019
356619332		IPSWICH	SD		12/27/2019	4.250	1,406,511		(475)				2,581,000	10/21/2019
356619334		GUTHRIE	TX		11/12/2019	3.950	2,937,314		(1,537)				4,980,000	10/23/2019
356619336		FAITH	SD		12/19/2019	4.000	3,933,751		(1,260)				8,060,000	11/24/2019
356619339		WEST BEND	IA		01/30/2020	4.550	412,676		(206)				2,042,975	12/10/2019
356619341		PETALUMA	CA		12/02/2019	4.400	564,653		(193)				2,670,000	11/06/2019
356619347		EMMETT	ID		10/28/2020	4.000	2,010,040		40				4,155,000	09/29/2020
356619348		COLQUITT	GA		01/23/2020	4.350	4,384,402		(1,300)				7,800,000	12/12/2019
356620102		HAWLEY	TX		01/16/2020	3.950	2,944,787		(1,855)				4,795,000	12/04/2019
356620103		VARIOUS	WI		01/10/2020	3.750	5,730,736		(1,992)				9,740,000	08/20/2019
356620110		VAN BUREN	IN		02/27/2020	4.300	2,181,899		(687)				3,825,000	01/03/2020
356620113		FERNDALE	CA		12/20/2019	4.350	4,328,871		(1,823)				8,000,000	07/12/2019
356620116		HAMLIN	TX		01/22/2020	4.050	583,110		(395)				1,200,000	12/06/2019
356620117		MOLT	MT		01/17/2020	4.200	954,467		(283)				1,800,000	12/30/2019
356620120		VARIOUS	TX		04/21/2020	4.950	21,101,186		(3,814)				36,580,000	02/19/2020
356620123		EUREKA	SD		03/03/2020	4.350	803,708		(292)				1,620,000	12/13/2019
356620126		BRIDGER	MT		01/23/2020	4.400	620,756		(247)				1,325,000	01/06/2020
356620127		VARIOUS	NM		03/12/2020	4.200	787,511		(489)				1,600,000	01/21/2020
356620132		GUTHRIE	TX		02/26/2020	3.950	2,630,714		(940)				4,600,000	01/29/2020
356620133		ILIFF	CO		02/27/2020	4.550	4,873,791		(459)				7,762,600	01/20/2020
356620139		FERGUS FALLS	MN		03/27/2020	4.600	3,150,907		(942)				5,037,000	03/04/2020
356620142		BRISTOL	IN		05/01/2020	4.250	2,210,708		(292)				4,275,000	02/06/2020
356620143		VARIOUS	IL		03/04/2020	4.450	1,076,241		(404)				1,940,889	02/10/2020
356620144		MONTEZUMA	GA		04/02/2020	4.750	1,356,766		16				2,025,000	02/19/2020
356620145		FORSYTH	MT		04/13/2020	3.950	1,005,075		75				2,035,000	02/20/2020
356620146		HENAGAR	AL		11/06/2020	3.900	934,703		53				1,510,000	08/13/2020
356620152		RAVENNA	NE		05/01/2020	4.400	2,812,786		(1,214)				4,565,000	03/11/2020
356620153		BAINBRIDGE	IN		03/13/2020	4.100	562,897		(59)				1,450,000	03/01/2020
356620156		BARNESVILLE	MN		04/22/2020	4.150	742,860		(182)				1,150,000	03/14/2020
356620158		FROST	MN		04/08/2020	3.800	522,769		(92)				1,475,000	02/11/2020
356620163		CAPITOL	MT		04/27/2020	3.950	1,507,817		317				3,155,000	02/14/2020
356620166		FINGAL	ND		04/09/2020	4.150	298,878		(59)				515,000	03/10/2020
356620167		VARIOUS	WI		06/01/2020	4.350	5,580,961		(841)				10,234,000	03/18/2020
356620168		MILES CITY	MT		04/08/2020	4.000	529,067		(137)				900,000	03/10/2020
356620170		BURNS	OR		04/09/2020	4.150	1,301,205		(178)				2,354,000	03/18/2020
356620172		HARRISBURG	AR		04/28/2020	3.750	3,718,441		(59)				5,770,000	04/08/2020
356620181		JONESBORO	AR		04/23/2020	3.800	1,758,731		(19)				4,200,000	03/23/2020
356620182		MAYO	FL		06/11/2020	4.750	1,356,772		22				2,328,000	04/22/2020
356620183		VARIOUS	ND		05/27/2020	4.610	1,713,199		(290)				3,245,000	04/01/2020
356620186		BREWSTER	WA		05/20/2020	3.950	552,555		(195)				1,064,350	03/24/2020
356620187		HUGHES	AR		06/10/2020	3.900	694,161		(136)				2,630,000	03/20/2020

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
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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
356620191		MURDOCK	MN		05/13/2020	3.800	476,951		(96)				1,135,000	04/08/2020
356620192		VERO BEACH	FL		06/17/2020	3.500	8,038,410		(1,590)				22,500,000	04/27/2020
356620195		VARIOUS	AR		05/28/2020	3.800	665,327		153				1,030,000	04/14/2020
356620196		RENVILLE	MN		04/13/2020	3.600	248,831		(71)				580,000	01/31/2020
356620198		MESA	WA		05/07/2020	4.800	5,846,925		(686)				11,000,000	04/03/2020
356620201		VARIOUS	IL		06/08/2020	4.500	995,612		(112)				1,860,492	04/20/2020
356620208		LYLE	MN		04/28/2020	3.580	571,526		(128)				1,120,000	03/26/2020
356620211		FRIEND	NE		05/27/2020	3.900	1,394,292		(219)				2,521,750	04/10/2020
356620216		ENDERLIN	ND		06/23/2020	4.250	695,679		(126)				1,134,000	04/28/2020
356620218		GUTHRIE	TX		06/01/2020	3.600	5,224,698		(1,302)				13,210,000	04/22/2020
356620219		VARIOUS	IN		07/14/2020	4.150	1,909,362		(138)				3,780,000	04/02/2020
356620221		FINLEY	ND		06/18/2020	4.300	1,566,235		(334)				2,302,230	05/12/2020
356620222		CORNELIUS	OR		07/08/2020	4.450	3,475,391		(888)				6,960,000	04/23/2020
356620224		MCMINNVILLE	OR		06/05/2020	4.250	1,266,682		(199)				2,300,000	03/31/2020
356620226		VARIOUS	IA		10/09/2020	4.000	707,522		2				1,249,566	07/13/2020
356620229		WALDORF	MN		06/25/2020	3.850	871,502						1,600,000	04/03/2020
356620232		GREENWOOD	MS		05/20/2020	3.950	1,205,962		(38)				2,725,500	04/20/2020
356620233		SOUTH ENGLISH	IA		08/24/2020	3.950	1,105,565		65				2,068,000	06/25/2020
356620235		ROSEBUD	MT		10/21/2020	3.850	2,411,419		(581)				4,905,004	05/22/2020
356620238		MILNOR	ND		06/10/2020	4.300	1,791,707		(378)				3,408,000	05/12/2020
356620239		HELENA	AR		06/18/2020	4.000	171,923		(52)				500,000	04/29/2020
356620242		OAKLEY	ID		12/11/2020	3.750	4,019,875		(125)				8,750,000	04/29/2020
356620245		CANYON	TX		06/01/2020	4.450	1,177,674		(1,396)				2,000,000	04/20/2020
356620247		VARIOUS	CA		06/19/2020	3.950	1,432,785		(329)				2,250,000	05/01/2020
356620248		VARIOUS	ND		10/01/2020	4.100	9,696,943		(1,307)				15,843,004	06/04/2020
356620249		VARIOUS	WI		06/26/2020	4.400	3,969,367		(339)				9,008,000	05/28/2020
356620252		PASCO	WA		07/09/2020	3.650	3,897,903		(1,126)				7,550,840	09/09/2019
356620254		BANCROFT	ID		10/14/2020	4.100	653,174		(77)				1,650,000	07/03/2020
356620255		FAITH	SD		07/15/2020	4.250	2,513,032		532				4,972,000	05/16/2020
356620256		LAMOURE	ND		06/24/2020	3.900	378,917		(90)				592,000	05/21/2020
356620260		LINDSAY	MT		08/18/2020	3.950	8,543,202		702				16,000,000	05/12/2020
356620261		FREDERICK	SD		08/06/2020	4.200	1,206,112		112				2,146,000	05/14/2020
356620262		POMPEYS PILLAR	MT		07/06/2020	4.050	310,039		(110)				830,000	05/04/2020
356620264		PUKWANA	SD		07/21/2020	4.200	1,306,738		238				4,100,000	06/05/2020
356620268		VARIOUS	AR		07/22/2020	3.950	1,507,520		20				2,365,000	05/30/2020
356620270		CASSELTON	ND		08/26/2020	4.150	296,405		(70)				557,000	06/12/2020
356620272		CURRIE	MN		07/09/2020	4.000	391,683		(146)				1,290,000	05/14/2020
356620273		PALESTINE	AR		08/17/2020	3.850	477,298		(77)				924,573	06/24/2020
356620274		PALESTINE	AR		08/17/2020	3.850	1,381,652		(223)				2,676,394	06/24/2020
356620275		BOARDMAN	OR		07/17/2020	3.950	2,161,132		382				5,580,000	06/11/2020
356620276		NAPPANEE	IN		06/25/2020	3.900	1,356,890		140				2,485,000	06/17/2020
356620279		ABERDEEN	ID		08/06/2020	3.850	784,665		(260)				2,244,000	06/18/2020
356620282		RUNNELLS	IA		12/23/2020	3.950	628,115		(10)				1,244,000	08/28/2020
356620283		HOWELL	UT		10/05/2020	4.000	3,015,138		138				4,809,177	06/16/2020
356620293		ROUNDUP	MT		10/05/2020	4.250	1,507,429		(71)				2,750,000	05/04/2020
356620294		TULARE	SD		09/29/2020	4.200	1,507,164		(336)				2,711,000	07/07/2020
356620297		COLUMBIA	LA		08/18/2020	3.700	1,645,212		(128)				3,300,000	08/04/2020
356620299		DILLON	MT		09/16/2020	4.000	602,977		(23)				1,605,000	08/06/2020
356620301		BRITTON	SD		09/14/2020	4.030	7,034,553		(447)				11,856,404	08/14/2020
356620302		BRITTON	SD		09/14/2020	4.030	6,632,579		(421)				11,178,896	08/14/2020
356620303		BEATRICE	AL		11/17/2020	3.850	401,982		(18)				1,675,000	10/28/2020
356620305		EAGAN	MN		09/09/2020	3.650	337,504		(44)				1,155,000	07/13/2020
356620311		FRANKFORT	IN		09/01/2020	4.200	4,722,948		(552)				11,250,000	08/17/2020
356620312		BLACKFOOT	ID		09/15/2020	4.600	366,050		(5)				2,225,000	07/17/2020
356620315		WHEATLAND	ND		09/23/2020	4.500	1,354,000		(26)				2,175,000	09/01/2020
356620319		FREELAND	MI		10/21/2020	3.900	1,356,767		17				2,207,647	08/15/2020
356620320		FREELAND	MI		10/21/2020	3.900	1,206,015		15				1,962,353	08/15/2020
356620321		VARIOUS	MI		10/21/2020	3.900	643,208		8				990,000	08/15/2020
356620322		FREELAND	MI		10/21/2020	3.900	402,005		5				660,000	08/15/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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356620329		BANCROFT	IA		12/09/2020	3.650	1,306,505		5				2,295,000	09/24/2020
356620330		ISMAY	MT		10/28/2020	3.800	5,727,824		(676)				13,260,000	08/28/2020
356620332		VARIOUS	MN		10/21/2020	3.650	1,624,316		(334)				3,555,000	07/29/2020
356620335		DARLINGTON	WI		09/25/2020	3.850	5,690,000		(28,450)				9,400,000	09/03/2020
356620336		ST JAMES	MN		10/21/2020	3.850	546,194		(117)				1,040,000	08/18/2020
356620337		FORT KLAMATH	OR		10/20/2020	3.700	1,105,489		(11)				2,700,000	09/10/2020
356620339		VARIOUS	ID		12/15/2020	3.800	4,823,877		(123)				7,860,000	11/09/2020
356620343		MESA	WA		11/13/2020	3.900	502,521		21				2,090,550	09/23/2020
356620345		DAYTON	OR		10/22/2020	3.850	763,743		(58)				1,720,000	08/20/2020
356620347		VARIOUS	ND		12/16/2020	4.700	4,418,911		(195)				7,415,000	10/26/2020
356620352		BARNARD	SD		12/14/2020	4.450	1,157,877		(48)				2,432,265	02/07/2018
356620353		WESTPORT	SD		12/14/2020	4.450	771,918		(32)				1,352,269	02/07/2018
356620355		GALT	CA		11/17/2020	3.750	2,456,913		(63)				4,100,000	10/08/2020
356620357		MENARD	TX		11/17/2020	3.100	9,044,283		(717)				27,793,000	09/29/2020
356620359		PETALUMA	CA		11/25/2020	3.600	4,422,158		158				7,600,000	08/14/2020
356620363		VARIOUS	MT		12/03/2020	3.600	1,582,754		(121)				3,315,000	10/30/2020
356620364		SCHLATER	MS		12/21/2020	3.850	2,242,478		(32)				4,195,000	11/30/2020
356620368		FROST	MN		11/18/2020	3.300	643,216		16				1,180,000	10/21/2020
356620369		MERRILL	OR		11/10/2020	3.500	1,206,041		41				2,050,000	09/14/2020
356621124		PRESTON	ID		12/30/2020	3.500	2,361,740		(10)				4,000,000	09/14/2020
0199999. Mortgages in good standing - Farm Mortgages							753,837,877		(189,857)				1,602,051,585	XXX
02320		PHOENIX	AZ		03/31/2016	6.500	163,381		(1,593)				290,000	02/25/2016
02459		HOUSTON	TX		04/28/2016	6.750	94,197		(508)				142,300	03/03/2016
02659		MENLO PARK	CA		03/31/2016	6.250	527,500		(4,898)				1,000,000	03/04/2016
02770		ODESSA	TX		04/28/2016	7.500	390,245		(4,240)				1,470,500	04/11/2016
02771		VARIOUS CITIES	AZ		03/31/2016	5.500	1,050,000		(13,125)				3,235,000	03/07/2016
02772		VARIOUS CITIES	AZ		03/31/2016	5.500	150,000		(1,875)				505,000	03/07/2016
02925		VARIOUS	TX		05/31/2016	6.250	1,015,347		(13,847)				1,557,000	05/26/2016
02945		LAS VEGAS	NV		05/31/2016	7.250	179,471		(1,025)				270,000	04/27/2016
02960		SACRAMENTO	CA		05/31/2016	6.250	104,613		(1,561)				271,000	04/29/2016
03112		VARIOUS	TX		07/29/2016	6.500	367,478		(2,374)				604,000	06/15/2016
03238		VARIOUS	TX		07/29/2016	6.250	445,335		(6,215)				674,700	07/18/2016
03287		ATLANTA	GA		07/29/2016	6.500	97,425		(1,055)				150,000	07/22/2016
03288		VARIOUS	GA		10/18/2016	6.850	232,391		(2,672)				390,000	10/11/2016
03643		VARIOUS	AZ		09/30/2016	6.500	275,000		(1,925)				510,000	09/23/2016
03647		PHOENIX	AZ		09/30/2016	6.250	121,084		(896)				215,000	09/20/2016
03666		VARIOUS	FL		10/28/2016	6.250	173,715		(2,506)				262,000	10/13/2016
03677		VARIOUS	FL		10/28/2016	6.500	164,395		(2,897)				527,500	10/20/2016
03680		KATY	TX		10/28/2016	6.500	179,441		(1,386)				270,000	10/12/2016
03737		LANCASTER	CA		12/15/2016	6.500	129,281		(1,507)				312,000	11/30/2016
04127		VARIOUS	CA		12/30/2016	5.900	611,410		(7,606)				1,235,000	12/16/2016
04197		VARIOUS	NV		03/01/2017	5.750	530,183		(8,376)				1,617,000	02/16/2017
04230		VARIOUS	FL		01/13/2017	6.250	128,967		(2,097)				388,000	12/23/2016
04275		VARIOUS	FL		01/13/2017	6.250	250,744		(3,440)				604,000	12/30/2016
04346		VARIOUS	FL		01/30/2017	6.500	159,566		(2,372)				244,000	01/17/2017
04461		VARIOUS	NC		05/18/2017	6.250	622,736		(9,615)				983,000	03/31/2017
04465		VARIOUS	MO		01/30/2017	5.350	3,868,808		(44,549)				6,298,000	01/24/2017
04504		VARIOUS	FL		02/14/2017	6.500	383,136		(7,650)				896,000	02/06/2017
04552		SOUTH BEND	IN		05/18/2017	6.500	139,748		(2,155)				209,000	03/22/2017
04578		VARIOUS	MO		02/14/2017	5.350	1,671,245		(17,943)				2,541,000	01/30/2017
04593		FORT LAUDERDALE	FL		03/01/2017	6.500	125,556		(1,886)				188,000	02/13/2017
04595		BAKERSFIELD	CA		06/28/2017	6.250	356,708		(25,930)				2,746,000	03/31/2017
04649		VARIOUS	FL		03/01/2017	6.250	354,629		(5,339)				535,000	02/22/2017
04671		SPRING	TX		05/18/2017	6.500	106,412		(1,036)				168,000	03/21/2017
04710		VARIOUS	IN		02/23/2018	6.500	89,186		(1,499)				148,000	10/26/2017
04784		VALLEJO	CA		09/26/2017	5.900	349,300		(4,686)				585,000	07/14/2017
04810		VARIOUS	FL		06/28/2017	6.250	509,873		(6,470)				987,000	04/21/2017
04871		VARIOUS	FL		06/28/2017	6.250	336,390		(5,238)				506,000	03/29/2017
04982		VARIOUS	GA		02/23/2018	6.000	93,140		(1,147)				139,000	08/31/2017

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
05071		FORT WORTH	TX		09/26/2017	6.350	238,456		(2,618)				356,000	06/21/2017
05207		SOUTH BEND	IN		09/26/2017	6.500	99,717		(1,601)				148,500	07/12/2017
05835		VARIOUS	GA		12/21/2017	6.000	776,903		(9,248)				1,177,000	08/31/2017
05839		VARIOUS	GA		12/21/2017	6.000	577,987		(6,880)				933,900	08/31/2017
212800601		VARIOUS	US		09/01/2013	6.500	197,228,032		28,961				436,100,000	06/25/2013
220500101		VARIOUS	US		11/12/2020	2.700	65,787,825						94,186,850	11/12/2020
0399999. Mortgages in good standing - Residential mortgages-all other							281,256,955		(216,527)				566,575,250	XXX
004091112		MILTON	CAN		06/26/2002	7.910	1,751,827					(106,873)	15,900,000	10/01/2001
004091211		KING CITY	CAN		06/26/2002	7.910	1,401,458					(85,498)	12,002,902	07/24/2003
004091229		KING CITY	CAN		07/24/2003	6.576	361,756					(5,270)	3,397,101	07/24/2003
004094514		OCEAN VIEW	DE		06/13/2003	6.590	1,492,174		2,000				10,200,000	06/13/2003
004095414		HUNTSVILLE	CAN		08/28/2003	6.502	1,895,546					23,289	14,000,000	06/01/2003
004095513		MACTIER	CAN		08/28/2003	6.502	2,816,748					34,607	16,600,000	06/01/2003
004095612		PORT CARLING	CAN		08/28/2003	6.502	2,019,557					24,813	11,750,000	06/01/2003
004103316		ALBERTON	CAN		06/08/2004	6.817	3,431,421					65,706	17,572,000	01/01/2004
008948090		LAKE WORTH	FL		09/25/1989	8.750	2,988,076						17,920,866	12/20/1994
008948091		LAKE WORTH	FL		12/20/1994	9.875	396,690						2,379,134	12/20/1994
205630201		VARIOUS	CAN		02/06/2006	6.619	20,391,380		24,624			798,327	75,380,000	02/06/2006
206630401		MARKHAM	CAN		01/08/2007	6.960	6,130,394					214,458	24,742,266	12/29/2006
207630501		VARIOUS	CAN		11/15/2007	6.374	19,912,410		27,771			1,132,782	76,686,000	11/12/2007
207970201		HOUSTON	TX		05/17/2007	6.090	49,771,042		8,360				132,401,344	09/01/2010
207970202		HOUSTON	TX		05/17/2007	6.340	30,231,136						80,400,257	09/01/2010
208630101		NORTH BETHESDA	MD		04/05/2013	4.389	56,087,290						94,400,000	03/22/2013
209800701		OAKVILLE	CAN		10/01/2009	8.000	10,270,128		9,670				26,228,000	09/14/2009
210620401		SAN JOSE	CA		07/28/2010	6.000	17,007,431		9,990				30,704,040	07/22/2010
210800501		ATLANTA	GA		12/16/2010	5.950	117,956,524		43,784				242,942,100	12/06/2010
210970201		PEBBLE BEACH	CA		10/01/2010	5.750	210,532,118						747,405,000	09/27/2010
210970301		ARLINGTON	VA		02/10/2011	5.508	122,567,762		9,410				219,325,500	11/30/2010
211620101		MILPITAS	CA		04/07/2011	6.324	20,257,780		25,788				49,854,839	07/23/2019
211620102		MILPITAS	CA		08/30/2019	3.850	29,005,807		7,919				54,387,097	07/23/2019
211620301		BELLEVUE	WA		08/22/2011	5.119	259,384,896		31,777				563,659,684	12/19/2014
211620302		BELLEVUE	WA		03/13/2015	4.650	72,080,845		71,121				147,754,893	12/19/2014
211620303		BELLEVUE	WA		05/01/2015	5.119	36,303,685						68,423,936	12/19/2014
211620304		BELLEVUE	WA		05/01/2015	4.650	9,001,539						16,319,543	12/19/2014
211620701	CF	SAN JOSE	CA		11/04/2011	5.250	63,190,305		70,011				137,759,215	07/23/2019
211620702	CF	SAN JOSE	CA		08/30/2019	4.046	38,801,324		9,361				73,840,785	07/23/2019
211620801		SACRAMENTO	CA		12/01/2011	6.000	2,197,500		1,962				6,700,000	11/22/2011
211620901		LINCOLN	CA		12/01/2011	6.000	2,673,967		2,387				5,600,000	11/22/2011
211800301		WASHINGTON	DC		06/30/2011	5.070	310,000,000						586,587,000	02/14/2011
211800401		BOSTON	MA		11/03/2011	5.125	77,650,119		27,834				141,383,400	06/30/2011
211800601		BOSTON	MA		07/06/2012	5.000	74,805,334		126,222				150,000,000	12/01/2012
211900101		HOUSTON	TX		06/30/2011	5.224	66,974,946		35,776				114,000,000	06/06/2011
211900201		WASHINGTON	DC		06/29/2011	5.000	166,869,074		(15,948)				336,829,500	07/01/2011
211900301		HOUSTON	TX		09/13/2011	5.250	74,671,126		33,477				116,432,000	07/26/2011
211900302		HOUSTON	TX		09/13/2011	5.250	9,360,474						14,554,000	07/26/2011
211900401	CF	HOUSTON	TX		03/28/2012	5.250	53,287,485		45,160				112,700,000	03/15/2012
211900701		SCOTTSDALE	AZ	S	01/01/2012	5.250	31,137,262						50,750,000	12/09/2011
211970101		NEW YORK	NY		06/01/2011	5.116	249,938,192		23,423				535,000,000	04/26/2011
211970201		SAN FRANCISCO	CA		09/01/2011	5.100	246,379,260		109,997				499,583,333	08/12/2011
212620401		SEATTLE	WA		08/15/2012	3.500	85,974,611		1,550,809				217,610,000	03/26/2012
212800101		BERLIN	MD		06/01/2012	7.000	3,321,217		3,632				8,500,000	05/04/2012
212800201		FT. MEADE	MD		12/14/2012	7.000	65,637,697		20,546				112,000,000	05/10/2012
212800501	CF	PITTSBURGH	PA		12/20/2012	4.250	72,558,632						120,000,000	04/01/2012
212900101		HOUSTON	TX		09/28/2012	5.375	65,170,102		58,734				110,000,000	09/24/2012
212970201		NEW YORK	NY		09/10/2012	4.250	290,592,094		28,585				720,000,000	07/01/2012
213210101		LONDON	GBR		07/25/2013	4.738	172,488,365		114,449			5,459,810	377,559,375	04/04/2013
213210201		NEW YORK	NY		10/31/2013	4.480	224,826,901		18,098				440,000,000	07/26/2013
213620201		SAN JOSE	CA		03/31/2014	4.626	26,492,134		(1,329)				47,800,000	02/05/2014
213620301		WALNUT CREEK	CA		07/23/2014	5.309	45,159,415		62,580				76,000,000	01/30/2014

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
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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
213800101		ATLANTA	GA		05/01/2013	4.531	105,400,794		39,098				235,000,000	01/30/2013
213800301		BOSTON	MA		06/19/2013	3.957	109,400,487		23,961				212,500,000	12/31/2012
213900101		HOUSTON	TX		06/27/2013	4.000	96,375,841		25,418				152,082,340	05/06/2013
213900201	CF	SCOTTSDALE	AZ		06/26/2013	4.890	48,124,242		43,012				92,000,000	05/17/2013
213900301		DALLAS	TX		07/22/2013	5.430	55,550,176		45,796				102,270,000	07/19/2013
213900501		HOUSTON	TX		12/13/2013	5.365	58,882,941		50,828				106,000,000	12/06/2013
213900601		BEVERLY HILLS	CA		05/08/2014	4.988	125,405,525		140,111				322,300,000	12/09/2020
213900701	CF	FORT WORTH	TX		04/01/2014	5.533	43,514,932		25,618				74,329,512	01/23/2019
213900702	CF	FORT WORTH	TX		05/16/2019	5.533	10,737,413						18,170,488	01/23/2019
214210101		NEW YORK	NY		11/17/2014	5.450	38,764,392		22,521				100,452,052	08/04/2014
214210102		NEW YORK	NY		11/17/2014	5.450	3,739,488		858				7,447,948	08/04/2014
214620201		SEATTLE	WA		06/17/2014	5.177	81,223,346						169,500,000	01/28/2014
214620601		SEATTLE	WA		05/15/2015	4.750	92,549,281		71,493				206,530,000	01/23/2015
214800101		WASHINGTON	DC		05/22/2014	4.399	184,596,319		(77,697)				341,100,000	03/31/2014
214800201		JERSEY CITY	NJ		08/01/2014	5.197	190,553,738		45,286				294,200,000	05/23/2014
214800701	CF	WASHINGTON	DC		12/29/2014	4.900	70,527,236		(1,139)				176,000,000	11/26/2014
214900101		MCLEAN	VA		06/27/2014	5.342	105,499,882		91,076				193,000,000	05/27/2014
214900201		HOUSTON	TX		08/22/2014	5.415	136,355,210		56,823				270,100,000	07/13/2014
214900301		IRVING	TX		03/12/2015	5.000	37,903,599		36,336				79,987,136	06/12/2014
215210101		SHORT HILLS	NJ		09/15/2015	3.480	331,908,532		183,553				619,999,999	05/01/2015
215210201		TEMPE	AZ		10/06/2015	3.824	183,726,469						372,000,000	09/01/2015
215210301		DENVER	CO		11/04/2015	3.900	97,125,724						123,600,000	12/10/2020
215620101		SAN FRANCISCO	CA		03/31/2015	3.017	39,092,131		244,696				83,300,000	02/13/2015
215620201		SANTA CLARA	CA		05/26/2015	3.600	20,702,138		3,145				37,000,000	04/06/2015
215800101		VARIOUS	FL		06/26/2015	4.076	50,400,000						77,800,000	05/12/2015
215800201		BOYNTON BEACH	FL		06/26/2015	4.076	26,600,000						40,700,000	05/12/2015
215800301		CLARKSTON	MI		06/26/2015	4.076	8,700,000						20,000,000	05/14/2015
215800401		WIXOM	MI		06/26/2015	4.076	12,800,000						25,300,000	05/14/2015
215800501		COCONUT CREEK	FL		06/26/2015	4.076	15,900,000						24,000,000	05/12/2015
215800601		ORLANDO	FL		06/26/2015	4.076	18,100,000						26,200,000	05/12/2015
215800701		ROCHESTER	MI		06/26/2015	4.076	17,500,000						32,000,000	05/14/2015
215800801		JERSEY CITY	NJ		12/09/2015	4.926	127,362,268		(27,514)				235,200,000	06/19/2015
215900101		COSTA MESA	CA		07/13/2015	3.692	43,609,077		2,584				203,100,000	05/28/2015
215900201		PINEHURST	NC		09/03/2015	5.775	199,099,472						351,340,360	07/24/2015
215900301	CF	IRVINE	CA		11/06/2015	4.100	90,000,000						143,300,000	10/22/2015
215900401		NEWPORT BEACH	CA		11/20/2015	4.271	99,799,664		(28,522)				169,900,000	11/03/2015
215900501		HUNTINGTON BEACH	CA		02/09/2016	4.984	49,227,641		44,481				102,551,071	10/22/2015
215900502		HUNTINGTON BEACH	CA		02/09/2016	4.984	87,135,440		96,586				181,748,929	10/22/2015
215900601		ATLANTA	GA		04/29/2016	4.600	42,250,959		32,684				88,900,000	03/28/2016
215900701		SAN DIEGO	CA		07/21/2016	5.100	161,885,799		115,826				319,198,569	07/11/2016
216210101		CHICAGO	IL		05/27/2016	3.680	334,155,891		(169,316)				710,173,500	04/01/2016
216620101		OTTAWA	CAN		03/30/2016	4.250	39,088,385					726,911	81,763,000	12/31/2015
216620301		SAN MATEO	CA		12/27/2016	4.250	137,042,722		83,621				317,916,667	10/25/2016
216620302		SAN MATEO	CA		12/27/2016	4.250	97,677,986		(65,353)				227,083,333	10/25/2016
216620401		BELLEVUE	WA		11/15/2016	4.600	56,818,241						113,130,000	07/27/2016
216620601		LAS VEGAS	NV		01/27/2017	4.221	215,448,967		32,084				400,000,000	12/13/2016
216800101		DALLAS	TX		03/04/2016	4.600	76,410,743		18,015				155,500,000	02/01/2016
216800201		BETHESDA	MD		08/31/2016	4.700	59,466,179		18,695				113,000,000	06/07/2016
216800301		ARLINGTON	VA		10/20/2016	4.850	95,155,528		38,165				228,900,000	08/19/2016
216800302		ARLINGTON	VA		10/20/2016	4.850	118,865,825		101,587				252,000,000	08/15/2016
216800401		MIAMI	FL		03/10/2017	5.687	179,370,415		207,915				344,381,876	09/27/2018
216800501		CHARLOTTE	NC		02/13/2017	5.230	44,761,981		54,003				88,475,751	12/05/2016
216900101		PHOENIX	AZ		04/01/2016	4.078	177,230,563		(20,555)				331,500,000	02/15/2016
216900201		CARLSBAD	CA		12/15/2016	5.250	41,701,655		(7,542)				87,557,647	10/04/2016
216900202		CARLSBAD	CA		12/15/2016	5.250	42,650,675						89,642,353	10/04/2016
216900301		ROCKVILLE	MD		11/09/2016	4.597	54,397,605		13,695				122,000,000	10/27/2016
217620101		NIAGARA FALLS	CAN		07/21/2017	5.350	169,947,390		359,912			3,379,753	358,902,077	03/16/2017
217900101		DENVER	CO		03/28/2017	4.229	74,922,319		(19,176)				125,700,000	03/07/2017
217900301		TUSTIN	CA		08/11/2017	4.150	206,000,000						304,500,000	07/14/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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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
217900401		NORTHBROOK	IL		09/29/2017	5.143	61,244,011		43,101				105,700,000	08/25/2017
217900501		BOSTON	MA		12/14/2017	5.357	137,580,196		(55,278)				340,200,000	10/30/2017
217900502		BOSTON	MA		12/14/2017	5.357	72,396,895		111,349				160,602,945	10/30/2017
217900601		WESTWOOD	MA		10/30/2017	3.868	86,899,217		(19,031)				150,100,000	08/21/2017
217970101		WASHINGTON	DC	S	01/19/2018	4.768	115,000,000			13,976,646			115,000,000	12/31/2020
218620101	CF	OREM	UT		05/14/2018	4.508	78,821,504		(55,412)				122,800,000	03/30/2018
218620301		OVERLAND PARK	KS		10/18/2018	4.540	41,901,603		(28,155)				58,000,000	10/02/2018
218620401		LOS ANGELES	CA		05/30/2019	5.252	302,195,791		168,628				603,108,492	06/26/2018
218620501	CF	CHICAGO	IL		12/20/2018	4.200	67,900,573		38,704				117,300,000	12/14/2018
218620601		SEATTLE	WA		03/19/2019	5.100	274,390,073		(209,565)				520,919,540	03/08/2019
218620602		SEATTLE	WA		03/19/2019	5.750	49,882,665		(43,101)				94,712,644	03/08/2019
218620603		SEATTLE	WA		03/19/2019	6.500	67,331,837		(65,823)				127,862,069	03/08/2019
218620604		SEATTLE	WA		03/19/2019	8.765	42,376,635		(55,367)				80,505,747	03/08/2019
218800101		CHICAGO	IL	S	03/30/2018	4.500	68,953,899		296,761				134,634,677	03/23/2018
218800201		CHICAGO	IL		04/06/2018	4.474	108,877,685		14,590				161,100,000	02/08/2018
218800301		CHEVY CHASE	MD		10/11/2018	5.138	55,398,201		16,219				97,402,611	08/20/2018
218800501		CHICAGO	IL		12/04/2018	4.483	449,459,955		(55,061)				904,743,000	10/19/2018
218800701		TALLAHASSEE	FL		03/19/2019	4.800	43,897,996		(30,481)				72,000,000	12/13/2018
218800801		CHICAGO	IL	S	02/20/2019	4.350	39,288,461		(9,141)				63,900,000	12/07/2018
218900101		HOUSTON	TX		04/25/2018	3.500	67,907,051		46,090				112,800,000	03/09/2018
218900201		LOS ANGELES	CA		12/11/2018	5.306	28,227,661		5,076				53,421,781	10/23/2017
218900301		REDLANDS	CA		07/10/2018	5.515	53,870,792		37,035				84,853,701	04/30/2018
218900401		HOUSTON	TX		09/07/2018	5.246	80,172,074		41,370				161,199,607	08/10/2018
218900501		RALEIGH	NC		03/05/2019	4.366	72,871,959		(19,566)				128,000,000	02/14/2019
218900601		HOUSTON	TX	S	11/30/2018	5.500	45,156,399		14,922				101,949,586	10/31/2018
218900701		SAN DIEGO	CA		12/14/2018	6.219	4,482,685						8,801,431	07/11/2016
218900801		DALLAS	TX		12/21/2018	4.604	40,904,742		(26,334)				65,360,000	06/27/2018
218900901		LA JOLLA	CA		02/12/2019	4.358	87,383,334		(7,450)				142,000,000	02/04/2019
219620101		BELLEVUE	WA	S	06/14/2019	4.000	84,893,750						139,400,000	04/12/2019
219620201		OREM	UT		12/18/2019	5.150	100,850,000		126,063				178,800,000	08/16/2019
219620301		SAN RAMON	CA		09/16/2019	4.250	290,000,000						586,514,260	08/09/2019
219620401		ISSAQUAH	WA	S	04/06/2020	3.500	104,250,000		130,313				166,450,000	08/29/2019
219630101		CARY	NC	S	07/29/2019	3.900	75,955,028		5,387				119,300,000	06/12/2019
219630201		ALEXANDRIA	VA		12/05/2019	4.550	33,392,704		2,570				73,970,623	12/02/2019
219800201		CLIFTON	NJ		07/26/2019	4.700	68,824,966		23,835				106,700,000	05/21/2019
219800301		FARMINGTON HILLS	MI		06/01/2019	3.655	46,800,000						63,600,000	05/20/2019
219800401		JACKSONVILLE	FL		03/26/2020	4.000	47,545,141		40,596				78,700,000	03/24/2020
219800501		HIALEAH	FL		05/01/2020	4.000	55,566,455						88,700,000	04/24/2020
219800601		TALLAHASSEE	FL		12/23/2019	3.792	43,250,000		54,063				60,877,297	12/18/2019
219800602		TALLAHASSEE	FL		12/23/2019	7.500	2,483,676		1,215				4,222,703	12/18/2019
219900101		FORT WORTH	TX		04/25/2019	5.025	35,091,178		9,135				73,078,748	02/20/2019
219900401		DRAPER	UT		06/19/2019	5.250	23,154,427		5,785				44,607,872	04/18/2019
219900501		CHANDLER	AZ		12/19/2019	4.593	181,623,405		15,283				255,000,000	11/01/2019
219900601		MINNEAPOLIS	MN		07/30/2019	4.900	(666,000)							05/29/2019
219900701		AUSTIN	TX		08/06/2019	4.000	154,000,000						289,570,000	06/27/2019
219900801		AUSTIN	TX		01/09/2020	3.950	64,500,000		80,625				101,100,000	10/04/2019
219900901		ATLANTA	GA		12/19/2019	4.435	(975,000)							11/12/2019
219901001		HOUSTON	TX		02/13/2020	5.000	63,753,405						92,100,000	02/07/2020
220630101		BOSTON	MA		03/20/2020	2.850	196,342,242		147,392				325,950,000	02/10/2020
220630201		CHEVY CHASE	MD		11/18/2020	4.491			522,500					11/09/2020
220630401		EDGEMORE	MD		12/31/2020	2.990	95,560,400						140,800,000	11/25/2020
220800201		ATLANTA	GA	S	12/30/2020	2.895	50,595,750						85,150,000	12/16/2020
220900101		FRISCO	TX		03/20/2020	3.300	47,339,230		74,230				77,290,000	02/03/2020
220900201		VARIOUS	CA		04/13/2020	3.150	145,000,000		181,250				255,730,000	03/10/2020
220900301		PITTSBURGH	PA		05/19/2020	3.650	80,400,000		100,500				216,300,000	04/23/2020
220900401		KENSINGTON	MD		09/18/2020	5.024	(727,500)							07/31/2020
220900501		SAN DIEGO	CA	S	11/20/2020	4.640	(940,000)							06/02/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							13,897,385,338		6,225,464	13,976,646		11,662,815	27,279,049,053	XXX
210970101		NEW YORK	NY		12/28/2010	6.000	106,682,558		36,471				186,251,104	12/27/2018

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
0699999. Mortgages in good standing - Mezzanine Loans							106,682,558		36,471				186,251,104	XXX
0899999. Total Mortgages in good standing							15,039,162,727		5,855,551	13,976,646		11,662,815	29,633,926,992	XXX
219800101		TROY	MI		05/15/2019	1.655	20,415,650						22,000,000	04/23/2019
1399999. Restructured mortgages - Commercial mortgages-all other							20,415,650						22,000,000	XXX
1699999. Total - Restructured Mortgages							20,415,650						22,000,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							15,059,578,377		5,855,551	13,976,646		11,662,815	29,655,926,992	XXX

General Interrogatory:

1. Mortgages in good standing $ 64,907 unpaid taxes $ 63,287,484 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
356619277	WALL LAKE	IA		03/12/2020	4.100	301,500		716,625
356619317	ANGELA	MT		02/06/2020	4.600	930,717		3,200,000
356619318	VARIOUS	MI		01/22/2020	4.000	1,507,500		2,600,000
356619321	MOUNT VERNON	WA		01/08/2020	4.500	4,472,250		10,260,000
356619322	RUSSELL	MN		01/03/2020	4.500	1,457,250		3,417,500
356619325	LAKOTA	IA		01/13/2020	3.750	321,600		710,000
356619329	FORSYTH	MT		03/24/2020	4.000	2,512,500		5,642,955
356619330	BELMONT	WI		01/14/2020	4.250	2,211,000		3,738,000
356619339	WEST BEND	IA		01/30/2020	4.550	427,125		2,042,975
356619347	EMMETT	ID		10/28/2020	4.000	2,010,000		4,155,000
356619348	COLQUITT	GA		01/23/2020	4.350	4,422,000		7,800,000
356620102	HAWLEY	TX		01/16/2020	3.950	3,015,000		4,795,000
356620103	VARIOUS	WI		01/10/2020	3.750	5,829,000		9,740,000
356620110	VAN BUREN	IN		02/27/2020	4.300	2,236,125		3,825,000
356620116	HAMLIN	TX		01/22/2020	4.050	614,055		1,200,000
356620117	MOLT	MT		01/17/2020	4.200	954,750		1,800,000
356620120	VARIOUS	TX		04/21/2020	4.950	21,105,000		36,580,000
356620123	EUREKA	SD		03/03/2020	4.350	804,000		1,620,000
356620126	BRIDGER	MT		01/23/2020	4.400	633,150		1,325,000
356620127	VARIOUS	NM		03/12/2020	4.200	804,000		1,600,000
356620132	GUTHRIE	TX		02/26/2020	3.950	2,713,500		4,600,000
356620133	ILIFF	CO		02/27/2020	4.550	4,874,250		7,762,600
356620139	FERGUS FALLS	MN		03/27/2020	4.600	3,176,805		5,037,000
356620142	BRISTOL	IN		05/01/2020	4.250	2,211,000		4,275,000
356620143	VARIOUS	IL		03/04/2020	4.450	1,085,400		1,940,889
356620144	MONTEZUMA	GA		04/02/2020	4.750	1,356,750		2,025,000
356620145	FORSYTH	MT		04/13/2020	3.950	1,005,000		2,035,000
356620146	HENAGAR	AL		11/06/2020	3.900	934,650		1,510,000
356620152	RAVENNA	NE		05/01/2020	4.400	2,814,000		4,565,000
356620153	BAINBRIDGE	IN		03/13/2020	4.100	567,825		1,450,000
356620156	BARNESVILLE	MN		04/22/2020	4.150	751,238		1,150,000
356620158	FROST	MN		04/08/2020	3.800	527,625		1,475,000
356620163	CAPITOL	MT		04/27/2020	3.950	1,507,500		3,155,000
356620166	FINGAL	ND		04/09/2020	4.150	301,500		515,000
356620167	VARIOUS	WI		06/01/2020	4.350	5,628,000		10,234,000
356620168	MILES CITY	MT		04/08/2020	4.000	537,675		900,000
356620170	BURNS	OR		04/09/2020	4.150	1,316,550		2,354,000
356620172	HARRISBURG	AR		04/28/2020	3.750	3,718,500		5,770,000
356620181	JONESBORO	AR		04/23/2020	3.800	1,758,750		4,200,000
356620182	MAYO	FL		06/11/2020	4.750	1,356,750		2,328,000
356620183	VARIOUS	ND		05/27/2020	4.610	1,727,093		3,245,000
356620186	BREWSTER	WA		05/20/2020	3.950	552,750		1,064,350
356620187	HUGHES	AR		06/10/2020	3.900	703,500		2,630,000
356620191	MURDOCK	MN		05/13/2020	3.800	481,395		1,135,000
356620192	VERO BEACH	FL		06/17/2020	3.500	8,040,000		22,500,000
356620195	VARIOUS	AR		05/28/2020	3.800	665,174		1,030,000
356620196	RENVILLE	MN		04/13/2020	3.600	251,250		580,000
356620198	MESA	WA		05/07/2020	4.800	5,909,901		11,000,000
356620201	VARIOUS	IL		06/08/2020	4.500	1,003,760		1,860,492
356620208	LYLE	MN		04/28/2020	3.580	578,880		1,120,000
356620211	FRIEND	NE		05/27/2020	3.900	1,407,000		2,521,750
356620216	ENDERLIN	ND		06/23/2020	4.250	703,500		1,134,000
356620218	GUTHRIE	TX		06/01/2020	3.600	5,226,000		13,210,000
356620219	VARIOUS	IN		07/14/2020	4.150	1,909,500		3,780,000
356620221	FINLEY	ND		06/18/2020	4.300	1,582,875		2,302,230
356620222	CORNELIUS	OR		07/08/2020	4.450	3,517,500		6,960,000
356620224	MCMINNVILLE	OR		06/05/2020	4.250	1,281,375		2,300,000
356620226	VARIOUS	IA		10/09/2020	4.000	707,520		1,249,566
356620229	WALDORF	MN		06/25/2020	3.850	879,375		1,600,000
356620232	GREENWOOD	MS		05/20/2020	3.950	1,206,000		2,725,500
356620233	SOUTH ENGLISH	IA		08/24/2020	3.950	1,105,500		2,068,000
356620235	ROSEBUD	MT		10/21/2020	3.850	2,412,000		4,905,004
356620238	MILNOR	ND		06/10/2020	4.300	1,809,000		3,408,000

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
356620239	HELENA	AR		06/18/2020	4.000	175,875		500,000
356620242	OAKLEY	ID		12/11/2020	3.750	4,020,000		8,750,000
356620245	CANYON	TX		06/01/2020	4.450	1,203,070		2,000,000
356620247	VARIOUS	CA		06/19/2020	3.950	1,457,250		2,250,000
356620248	VARIOUS	ND		10/01/2020	4.100	9,698,250		15,843,004
356620249	VARIOUS	WI		06/26/2020	4.400	4,002,002		9,008,000
356620252	PASCO	WA		07/09/2020	3.650	3,969,750		7,550,840
356620254	BANCROFT	ID		10/14/2020	4.100	653,250		1,650,000
356620255	FAITH	SD		07/15/2020	4.250	2,512,500		4,972,000
356620256	LAMOURE	ND		06/24/2020	3.900	382,403		592,000
356620260	LINDSAY	MT		08/18/2020	3.950	8,542,500		16,000,000
356620261	FREDERICK	SD		08/06/2020	4.200	1,206,000		2,146,000
356620262	POMPEYS PILLAR	MT		07/06/2020	4.050	316,575		830,000
356620264	PUKWANA	SD		07/21/2020	4.200	1,306,500		4,100,000
356620268	VARIOUS	AR		07/22/2020	3.950	1,507,500		2,365,000
356620270	CASSELTON	ND		08/26/2020	4.150	296,475		557,000
356620272	CURRIE	MN		07/09/2020	4.000	402,000		1,290,000
356620273	PALESTINE	AR		08/17/2020	3.850	477,375		924,573
356620274	PALESTINE	AR		08/17/2020	3.850	1,381,875		2,676,394
356620275	BOARDMAN	OR		07/17/2020	3.950	2,160,750		5,580,000
356620276	NAPPANEE	IN		06/25/2020	3.900	1,356,750		2,485,000
356620279	ABERDEEN	ID		08/06/2020	3.850	804,000		2,244,000
356620282	RUNNELLS	IA		12/23/2020	3.950	628,125		1,244,000
356620283	HOWELL	UT		10/05/2020	4.000	3,015,000		4,809,177
356620293	ROUNDUP	MT		10/05/2020	4.250	1,507,500		2,750,000
356620294	TULARE	SD		09/29/2020	4.200	1,507,500		2,711,000
356620297	COLUMBIA	LA		08/18/2020	3.700	1,645,340		3,300,000
356620299	DILLON	MT		09/16/2020	4.000	603,000		1,605,000
356620301	BRITTON	SD		09/14/2020	4.030	7,035,000		11,856,404
356620302	BRITTON	SD		09/14/2020	4.030	6,633,000		11,178,896
356620303	BEATRICE	AL		11/17/2020	3.850	402,000		1,675,000
356620305	EAGAN	MN		09/09/2020	3.650	341,700		1,155,000
356620311	FRANKFORT	IN		09/01/2020	4.200	4,723,500		11,250,000
356620312	BLACKFOOT	ID		09/15/2020	4.600	366,054		2,225,000
356620315	WHEATLAND	ND		09/23/2020	4.500	1,354,026		2,175,000
356620319	FREELAND	MI		10/21/2020	3.900	1,356,750		2,207,647
356620320	FREELAND	MI		10/21/2020	3.900	1,206,000		1,962,353
356620321	VARIOUS	MI		10/21/2020	3.900	643,200		990,000
356620322	FREELAND	MI		10/21/2020	3.900	402,000		660,000
356620329	BANCROFT	IA		12/09/2020	3.650	1,306,500		2,295,000
356620330	ISMAY	MT		10/28/2020	3.800	5,728,500		13,260,000
356620332	VARIOUS	MN		10/21/2020	3.650	1,658,250		3,555,000
356620335	DARLINGTON	WI		09/25/2020	3.850	5,718,450		9,400,000
356620336	ST JAMES	MN		10/21/2020	3.850	557,775		1,040,000
356620337	FORT KLAMATH	OR		10/20/2020	3.700	1,105,500		2,700,000
356620339	VARIOUS	ID		12/15/2020	3.800	4,824,000		7,860,000
356620343	MESA	WA		11/13/2020	3.900	502,500		2,090,550
356620345	DAYTON	OR		10/22/2020	3.850	763,800		1,720,000
356620347	VARIOUS	ND		12/16/2020	4.700	4,419,106		7,415,000
356620352	BARNARD	SD		12/14/2020	4.450	1,157,925		2,432,265
356620353	WESTPORT	SD		12/14/2020	4.450	771,950		1,352,269
356620355	GALT	CA		11/17/2020	3.750	2,456,976		4,100,000
356620357	MENARD	TX		11/17/2020	3.100	9,045,000		27,793,000
356620359	PETALUMA	CA		11/25/2020	3.600	4,422,000		7,600,000
356620363	VARIOUS	MT		12/03/2020	3.600	1,582,875		3,315,000
356620364	SCHLATER	MS		12/21/2020	3.850	2,242,510		4,195,000
356620368	FROST	MN		11/18/2020	3.300	643,200		1,180,000
356620369	MERRILL	OR		11/10/2020	3.500	1,206,000		2,050,000
356621124	PRESTON	ID		12/30/2020	3.500	2,361,750		4,000,000
0199999. Mortgages in good standing - Farm Mortgages						272,049,548		535,799,808
220500101	VARIOUS	US		11/12/2020	2.700	65,787,825		94,186,850
0399999. Mortgages in good standing - Residential mortgages-all other						65,787,825		94,186,850

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
213900601	BEVERLY HILLS	CA		05/08/2014	4.988		519,111	322,300,000
215900701	SAN DIEGO	CA		07/21/2016	5.100		2,106,122	319,198,569
216800101	DALLAS	TX		03/04/2016	4.600		548,378	155,500,000
216800201	BETHESDA	MD		08/31/2016	4.700		1,333,368	113,000,000
216800301	ARLINGTON	VA		10/20/2016	4.850		8,027,693	228,900,000
216800302	ARLINGTON	VA		10/20/2016	4.850		22,746,469	252,000,000
216800401	MIAMI	FL		03/10/2017	5.687		31,380,108	344,381,876
216800501	CHARLOTTE	NC		02/13/2017	5.230		1,769,980	88,475,751
217620101	NIAGARA FALLS	CAN		07/21/2017	5.350		2,175,786	358,902,077
217900401	NORTHBROOK	IL		09/29/2017	5.143		14,757,310	105,700,000
217900501	BOSTON	MA		12/14/2017	5.357		23,441,147	340,200,000
217900502	BOSTON	MA		12/14/2017	5.357		73,395,546	160,602,945
217970101	WASHINGTON	DC	S	01/19/2018	4.768		4,604,928	115,000,000
218620401	LOS ANGELES	CA		05/30/2019	5.252		171,860,086	603,108,492
218800101	CHICAGO	IL	S	03/30/2018	4.500		4,667,992	134,634,677
218800301	CHEVY CHASE	MD		10/11/2018	5.138		40,583,493	97,402,611
218900201	LOS ANGELES	CA		12/11/2018	5.306		22,520,864	53,421,781
218900301	REDLANDS	CA		07/10/2018	5.515		12,537,575	84,853,701
218900401	HOUSTON	TX		09/07/2018	5.246		51,989,158	161,199,607
218900501	RALEIGH	NC		03/05/2019	4.366		1,200,000	128,000,000
218900601	HOUSTON	TX	S	11/30/2018	5.500		46,356,477	101,949,586
219620401	ISSAQUAH	WA	S	04/06/2020	3.500	104,119,687		166,450,000
219630201	ALEXANDRIA	VA		12/05/2019	4.550		35,920,135	73,970,623
219800401	JACKSONVILLE	FL		03/26/2020	4.000	47,504,545		78,700,000
219800501	HIALEAH	FL		05/01/2020	4.000	55,566,455		88,700,000
219900101	FORT WORTH	TX		04/25/2019	5.025		35,423,142	73,078,748
219900401	DRAPER	UT		06/19/2019	5.250		23,588,643	44,607,872
219900801	AUSTIN	TX		01/09/2020	3.950	64,419,375		101,100,000
219901001	HOUSTON	TX		02/13/2020	5.000	69,825,000		92,100,000
220630101	BOSTON	MA		03/20/2020	2.850	193,761,250	2,433,600	325,950,000
220630201	CHEVY CHASE	MD		11/18/2020	4.491	(522,500)		
220630401	EDGEMORE	MD		12/31/2020	2.990	95,560,400		140,800,000
220800201	ATLANTA	GA	S	12/30/2020	2.895	50,595,750		85,150,000
220900101	FRISCO	TX		03/20/2020	3.300	47,265,000		77,290,000
220900201	VARIOUS	CA		04/13/2020	3.150	144,818,750		255,730,000
220900301	PITTSBURGH	PA		05/19/2020	3.650	80,299,500		216,300,000
220900401	KENSINGTON	MD		09/18/2020	5.024	(727,500)		
220900501	SAN DIEGO	CA	S	11/20/2020	4.640	(940,000)		
0599999. Mortgages in good standing - Commercial mortgages-all other						951,545,712	635,887,109	6,088,658,917
0899999. Total Mortgages in good standing						1,289,383,085	635,887,109	6,718,645,575
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,289,383,085	635,887,109	6,718,645,575

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					
01293	VARIOUS CITIES	GA		02/05/2016	08/25/2020	144,808		(118)			(118)			144,690			
01769	TAFT	CA		10/30/2015	08/25/2020	347,948		(895)			(895)			347,053			
01864	TAFT	CA		10/30/2015	08/25/2020	482,315		(1,239)			(1,239)			481,076			
01916	ATLANTA	GA		10/30/2015	06/25/2020	105,861		(1,608)			(1,608)			104,253			
02064	LAS VEGAS	NV		02/05/2016	05/25/2020	198,044		(662)			(662)			197,382			
02365	LAS VEGAS	NV		03/31/2016	10/25/2020	176,237		(2,933)			(2,933)			173,304			
03176	VARIOUS	TX		07/29/2016	01/25/2020	399,586		(2,532)			(2,532)			397,054			
03184	STOCKTON	CA		08/15/2016	06/25/2020	142,570		(1,488)			(1,488)			141,082			
03475	BOLINGBROOK	IL		07/29/2016	11/25/2020	191,587		(3,072)			(3,072)			188,515			
03901	VARIOUS	TX		12/15/2016	01/25/2020	73,370		(1,939)			(1,939)			71,431			
04009	JACKSONVILLE	FL		12/15/2016	06/25/2020	227,645		(6,056)			(6,056)			221,590			
04161	TAMPA	FL		04/20/2017	09/25/2020	326,729		(2,992)			(2,992)			323,737			
04256	VARIOUS	TX		12/30/2016	10/25/2020	169,069		(871)			(871)			168,197			
04277	VARIOUS	FL		01/13/2017	10/25/2020	136,054		(1,139)			(1,139)			134,915			
04348	VARIOUS	OR		05/18/2017	05/25/2020	571,651		(7,176)			(7,176)			564,475			
04731	VARIOUS	TX		05/18/2017	05/25/2020	272,306		(4,201)			(4,201)			268,105			
04747	VARIOUS	NV		02/23/2018	07/25/2020	424,890		(1,641)			(1,641)			423,249			
04812	VARIOUS	FL		06/28/2017	10/25/2020	27,003		(1,394)			(1,394)			25,610			
04847	VARIOUS	FL		06/28/2017	11/25/2020	135,499		(2,053)			(2,053)			133,446			
004067811	NEW TRIPOLI	PA		11/06/2000	04/08/2020	2,183,769								2,183,769			
009562100	SUNNYVALE	CA		12/15/1995	03/02/2020	118,012								118,012			
207620101	PORTLAND	OR		05/07/2007	03/31/2020	13,599,306		16,730			16,730			13,616,036			
210800201	WASHINGTON	DC		08/30/2010	10/30/2020	54,580,295								54,580,295			
211900501	HOUSTON	TX		12/29/2011	02/13/2020	77,699,925								77,699,925			
212620201	SEATTLE	WA		03/21/2013	02/27/2020	71,465,928		34,004			34,004			71,499,931			
212800401	WASHINGTON	DC		01/18/2013	10/30/2020	94,019,197		408,644			408,644			94,427,841			
216620501	ATLANTA	GA		11/02/2016	10/13/2020	72,877,050		675,013			675,013			73,552,063			
356617136	BLACKFOOT	ID		02/27/2017	09/15/2020	313,507		(1,439)			(1,439)			312,068			
356617147	WHEATLAND	ND		03/22/2017	06/04/2020	211,213		(959)			(959)			210,254			
356617258	SCHLATER	MS		09/08/2017	12/21/2020	1,501,799		(6,646)			(6,646)			1,495,153			
356618140	HANFORD	CA		03/21/2018	12/24/2020	4,570,290		(20,290)			(20,290)			4,550,000			
356618150	FREDERICK	SD		03/14/2018	12/14/2020	1,960,049		(10,049)			(10,049)			1,950,000			
356618161	VANNDALE	AR		02/15/2018	04/15/2020	4,900,965		(23,179)			(23,179)			4,877,786			
356618177	VARIOUS	ND		04/26/2018	12/16/2020	3,810,394		(18,751)			(18,751)			3,791,644			
356618233	VARIOUS	ND		05/15/2018	05/27/2020	1,533,713		(7,621)			(7,621)			1,526,093			
356618269	COLUMBIA	LA		07/03/2018	08/18/2020	1,611,149		(6,845)			(6,845)			1,604,304			
356618327	VARIOUS	AR		08/01/2018	05/28/2020	633,224		(3,023)			(3,023)			630,200			
356618330	VARIOUS	WI		10/16/2018	06/26/2020	3,639,725		(16,017)			(16,017)			3,623,708			
356618345	MESA	WA		10/09/2018	05/07/2020	3,979,382		(18,962)			(18,962)			3,960,420			
356618350	GALT	CA		09/14/2018	11/17/2020	2,162,568		(10,413)			(10,413)			2,152,155			
356618362	ANGELA	MT		09/17/2018	02/06/2020	790,404		(3,764)			(3,764)			786,640			
356618415	CUSHING	IA		11/21/2018	03/13/2020	922,887		(4,406)			(4,406)			918,481			
356619142	PETERSBURG	IL		01/14/2019	06/08/2020	249,239		(1,174)			(1,174)			248,065			
356619144	WHEATLAND	ND		03/28/2019	09/23/2020	1,385,202		(6,422)			(6,422)			1,378,780			
356619146	CANYON	TX		02/01/2019	06/01/2020	588,962		(2,962)			(2,962)			586,000			
0199999. Mortgages closed by repayment						425,861,326		927,464			927,464			426,788,788			
02320	PHOENIX	AZ		03/31/2016		167,463								2,489			
02459	HOUSTON	TX		04/28/2016		95,968								1,263			
02770	ODESSA	TX		04/28/2016		575,499								181,014			
02925	VARIOUS	TX		05/31/2016		1,044,921								15,726			
02945	LAS VEGAS	NV		05/31/2016		182,862								2,366			
03112	VARIOUS	TX		07/29/2016		375,277								5,426			
03238	VARIOUS	TX		07/29/2016		458,355								6,805			
03287	ATLANTA	GA		07/29/2016		99,908								1,429			
03288	VARIOUS	GA		10/18/2016		238,213								3,149			
03647	PHOENIX	AZ		09/30/2016		123,807								1,827			
03666	VARIOUS	FL		10/28/2016		178,826								2,605			
03677	VARIOUS	FL		10/28/2016		364,998								197,706			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03680	KATY	TX		10/28/2016		183,407								2,580			
03737	LANCASTER	CA		12/15/2016		132,635								1,846			
04127	VARIOUS	CA		12/30/2016		631,850								12,834			
04197	VARIOUS	NV		03/01/2017		563,685								25,125			
04230	VARIOUS	FL		01/13/2017		141,681								10,617			
04275	VARIOUS	FL		01/13/2017		341,937								87,753			
04346	VARIOUS	FL		01/30/2017		164,188								2,249			
04461	VARIOUS	NC		05/18/2017		641,391								9,040			
04465	VARIOUS	MO		01/30/2017		3,996,380								83,023			
04504	VARIOUS	FL		02/14/2017		406,289								15,503			
04552	SOUTH BEND	IN		05/18/2017		143,848								1,944			
04578	VARIOUS	MO		02/14/2017		1,717,743								28,556			
04593	FORT LAUDERDALE	FL		03/01/2017		129,200								1,758			
04595	BAKERSFIELD	CA		06/28/2017		609,087								226,449			
04649	VARIOUS	FL		03/01/2017		365,149								5,181			
04671	SPRING	TX		05/18/2017		108,928								1,480			
04710	VARIOUS	IN		02/23/2018		91,862								1,177			
04810	VARIOUS	FL		06/28/2017		585,945								69,603			
04871	VARIOUS	FL		06/28/2017		346,511								4,883			
04982	VARIOUS	GA		02/23/2018		95,655								1,367			
05071	FORT WORTH	TX		09/26/2017		244,152								3,078			
05207	SOUTH BEND	IN		09/26/2017		102,669								1,351			
05835	VARIOUS	GA		12/21/2017		797,554								11,403			
05839	VARIOUS	GA		12/21/2017		593,350								8,484			
004091112	MILTON	CAN		06/26/2002		2,692,440								833,741			
004091211	KING CITY	CAN		06/26/2002		2,153,949								666,993			
004091229	KING CITY	CAN		07/24/2003		559,085								192,059			
004094514	OCEAN VIEW	DE		06/13/2003		2,003,905								513,730			
004095414	HUNTSVILLE	CAN		08/28/2003		2,450,889								578,632			
004095513	MACTIER	CAN		08/28/2003		3,641,977								859,836			
004095612	PORT CARLING	CAN		08/28/2003		2,611,230								616,486			
004103316	ALBERTON	CAN		06/08/2004		4,159,978								794,263			
008948090	LAKE WORTH	FL		09/25/1989		3,908,874								920,798			
008948091	LAKE WORTH	FL		12/20/1994		516,332								119,641			
205630201	VARIOUS	CAN		02/06/2006		23,047,286								3,478,856			
206630401	MARKHAM	CAN		01/08/2007		6,761,580								845,644			
207630501	VARIOUS	CAN		11/15/2007		21,631,408								2,879,551			
207970201	HOUSTON	TX		05/17/2007		51,839,417								2,076,734			
207970202	HOUSTON	TX		05/17/2007		31,464,874								1,233,737			
208630101	NORTH BETHESDA	MD		04/05/2013		57,535,341								1,448,051			
209800701	OAKVILLE	CAN		10/01/2009		11,034,276								773,819			
210620401	SAN JOSE	CA		07/28/2010		17,395,837								398,396			
210800501	ATLANTA	GA		12/16/2010		121,485,150								3,572,410			
210970201	PEBBLE BEACH	CA		10/01/2010		216,108,643								5,576,525			
210970301	ARLINGTON	VA		02/10/2011		124,821,937								2,263,585			
211620101	MILPITAS	CA		04/07/2011		20,587,803								355,812			
211620102	MILPITAS	CA		08/30/2019		29,727,966								730,078			
211620301	BELLEVUE	WA		08/22/2011		265,236,456								5,883,338			
211620302	BELLEVUE	WA		03/13/2015		73,405,626								1,395,902			
211620303	BELLEVUE	WA		05/01/2015		37,126,705								823,020			
211620304	BELLEVUE	WA		05/01/2015		9,174,860								173,321			
211620701	SAN JOSE	CA		11/04/2011		64,311,056								1,190,762			
211620702	SAN JOSE	CA		08/30/2019		39,668,397								876,433			
211620801	SACRAMENTO	CA		12/01/2011		2,333,407								137,869			
211620901	LINCOLN	CA		12/01/2011		2,839,342								167,762			
211800401	BOSTON	MA		11/03/2011		79,018,005								1,395,720			
211800601	BOSTON	MA		07/06/2012		76,232,820								1,553,708			
211900101	HOUSTON	TX		06/30/2011		68,707,746								1,768,576			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
211900301	HOUSTON	TX		09/13/2011		75,969,236								1,331,586			
211900302	HOUSTON	TX		09/13/2011		9,526,922								166,448			
211900401	HOUSTON	TX		03/28/2012		54,160,878								918,552			
211900701	SCOTTSDALE	AZ	S	01/01/2012		31,924,908								787,646			
211970201	SAN FRANCISCO	CA		09/01/2011		251,050,592								4,781,328			
212800101	BERLIN	MD		06/01/2012		3,595,587								278,002			
212800201	FT. MEADE	MD		12/14/2012		66,411,419								794,268			
212800501	PITTSBURGH	PA		12/20/2012		74,341,864								1,783,233			
212800601	VARIOUS	US		09/01/2013		198,380,945								1,181,875			
212900101	HOUSTON	TX		09/28/2012		66,254,750								1,143,382			
212970201	NEW YORK	NY		09/10/2012		297,242,171								6,678,661			
213210101	LONDON	GBR		07/25/2013		169,023,032								2,108,925			
213620301	WALNUT CREEK	CA		07/23/2014		45,833,508								736,672			
213800101	ATLANTA	GA		05/01/2013		107,539,531								2,177,836			
213800301	BOSTON	MA		06/19/2013		110,184,006								807,480			
213900101	HOUSTON	TX		06/27/2013		98,232,593								1,882,170			
213900201	SCOTTSDALE	AZ		06/26/2013		48,949,335								868,105			
213900301	DALLAS	TX		07/22/2013		56,414,792								910,412			
213900501	HOUSTON	TX		12/13/2013		59,716,763								884,650			
213900601	BEVERLY HILLS	CA		05/08/2014		126,379,797								1,633,495			
213900701	FORT WORTH	TX		04/01/2014		44,168,097								678,783			
213900702	FORT WORTH	TX		05/16/2019		10,904,161								166,748			
214210101	NEW YORK	NY		11/17/2014		39,364,375								622,504			
214210102	NEW YORK	NY		11/17/2014		3,798,184								59,554			
214620201	SEATTLE	WA		06/17/2014		82,674,940								1,451,594			
214620601	SEATTLE	WA		05/15/2015		93,985,189								1,507,402			
214900101	MCLEAN	VA		06/27/2014		107,053,713								1,644,907			
214900201	HOUSTON	TX		08/22/2014		138,239,967								1,941,580			
214900301	IRVING	TX		03/12/2015		38,844,731								977,469			
215210201	TEMPE	AZ		10/06/2015		184,000,000								273,531			
215210301	DENVER	CO		11/04/2015		98,208,178								1,082,454			
215620201	SANTA CLARA	CA		05/26/2015		21,143,665								444,673			
215900101	COSTA MESA	CA		07/13/2015		44,677,420								1,070,927			
215900201	PINEHURST	NC		09/03/2015		200,000,000								900,528			
215900501	HUNTINGTON BEACH	CA		02/09/2016		49,581,704								398,543			
215900502	HUNTINGTON BEACH	CA		02/09/2016		87,745,183								706,329			
215900601	ATLANTA	GA		04/29/2016		42,612,006								393,731			
215900701	SAN DIEGO	CA		07/21/2016		160,438,469								774,618			
216620101	OTTAWA	CAN		03/30/2016		39,123,273								761,799			
216620301	SAN MATEO	CA		12/27/2016		139,118,783								2,159,682			
216620302	SAN MATEO	CA		12/27/2016		99,285,969								1,542,630			
216620401	BELLEVUE	WA		11/15/2016		57,741,427								923,187			
216800302	ARLINGTON	VA		10/20/2016		96,165,999								148,230			
216900301	ROCKVILLE	MD		11/09/2016		54,455,093								71,183			
217970101	WASHINGTON	DC	S	01/19/2018		124,491,407								119,689			
218900701	SAN DIEGO	CA		12/14/2018		4,500,000								17,315			
219800101	TROY	MI		05/15/2019		21,260,650								845,000			
219800602	TALLAHASSEE	FL		12/23/2019		2,996,250								513,789			
219900501	CHANDLER	AZ		12/19/2019		184,768,750								3,160,628			
219901001	HOUSTON	TX		02/13/2020										6,071,595			
356616343	LOVINGTON	NM		12/20/2016		1,013,801								30,000			
356616344	OXNARD	CA		12/12/2016		1,036,859								53,788			
356617107	RICHLAND	OR		01/10/2017		361,664								7,128			
356617121	CONNELL	WA		01/25/2017		1,572,183								58,519			
356617124	SHELBY	MT		02/02/2017		522,590								12,409			
356617126	PORTLAND	ND		03/01/2017		239,488								4,562			
356617128	QUINCY	WA		02/27/2017		2,625,650								98,836			
356617137	CAMARILLO	CA		03/14/2017		3,748,930								102,407			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356617148	WHEATLAND	ND		03/23/2017		527,049								13,560			
356617149	BELLEVUE	IA		04/03/2017		200,066								7,428			
356617152	IOWA CITY	IA		05/25/2017		6,096,819								70,287			
356617165	POCAHONTAS	IA		05/25/2017		1,648,440								28,571			
356617166	VARIOUS	KS		04/17/2017		1,209,150								46,901			
356617175	GOOD THUNDER	MN		06/02/2017		1,797,900								34,475			
356617177	VARIOUS	NE		04/27/2017		4,724,055								156,497			
356617183	VARIOUS	IN		06/09/2017		401,388								12,697			
356617184	VARIOUS	IN		06/09/2017		1,981,010								18,834			
356617185	VARIOUS	IN		06/09/2017		2,014,596								15,930			
356617186	VARIOUS	IN		06/09/2017		1,681,170								51,407			
356617187	VARIOUS	IN		06/09/2017		135,210								15,745			
356617188	VARIOUS	IN		06/09/2017		172,724								3,020			
356617189	VARIOUS	IN		06/09/2017		783,365								15,115			
356617204	SOLOMON	KS		06/29/2017		607,060								36,965			
356617210	JOHNSTOWN	OH		06/02/2017		445,035								21,229			
356617211	CHAFFEE	ND		06/01/2017		300,706								5,679			
356617216	EAST CHAIN	MN		06/21/2017		385,949								37,184			
356617218	EAST CHAIN	MN		06/21/2017		507,631								13,545			
356617219	VARIOUS	MT		06/29/2017		1,245,036								22,028			
356617226	GABBS	NV		06/27/2017		2,084,987								55,297			
356617228	ABERDEEN	ID		08/03/2017		621,208								12,536			
356617229	ABERDEEN	ID		08/03/2017		1,676,639								32,075			
356617230	ABERDEEN	ID		08/03/2017		2,312,905								48,945			
356617232	VARIOUS	ID		11/13/2017		778,296								16,248			
356617235	PLENTYWOOD	MT		07/13/2017		1,831,153								28,321			
356617238	REINBECK	IA		08/15/2017		954,405								25,000			
356617239	NEW RICHLAND	MN		08/22/2017		597,676								11,309			
356617244	GREENWOOD	MS		08/09/2017		1,561,907								29,058			
356617247	BRICELYN	MN		07/12/2017		1,163,152								21,553			
356617248	DALLAS CITY	IL		10/10/2017		3,346,288								52,794			
356617254	MORGAN CITY	MS		08/02/2017		1,747,435								31,864			
356617263	VARIOUS	IN		09/12/2017		8,507,972								169,791			
356617274	ROLLING FORK	MS		09/26/2017		1,726,749								40,000			
356617278	MANKATO	MN		08/22/2017		792,495								7,499			
356617281	OAKESDALE	WA		09/11/2017		218,430								12,293			
356617282	WASHINGTON	IL		09/12/2017		1,064,704								51,249			
356617283	PARAGOULD	AR		09/08/2017		1,908,859								50,000			
356617291	FLORENCE	SD		10/06/2017		1,126,849								19,980			
356617294	HANFORD	CA		10/19/2017		7,467,536								283,404			
356617309	STOCKTON	CA		11/01/2017		844,282								31,743			
356617311	BRICELYN	MN		10/26/2017		436,864								8,118			
356617312	BUTLER	MO		12/08/2017		3,447,175								98,902			
356617317	MT PLEASANT	IA		01/10/2018		382,187								10,174			
356617320	VARIOUS	ND		11/14/2017		2,085,860								39,383			
356617322	PRATT	KS		11/21/2017		1,311,271								32,747			
356617323	MASONVILLE	IA		01/04/2018		1,763,508								235,634			
356617326	STANFORD	MT		12/07/2017		871,819								16,715			
356617328	VARIOUS	MT		12/15/2017		1,305,237								18,230			
356617332	OURAY	UT		12/26/2017		2,302,818								52,791			
356617336	PAGE	ND		12/07/2017		386,760								7,284			
356617338	SANTA ROSA	CA		01/03/2018		2,814,523								51,346			
356618106	INVERNESS	MS		12/19/2017		431,953								10,000			
356618112	WYNNE	AR		12/19/2017		1,247,253								25,045			
356618120	VARIOUS	AR		01/25/2018		1,773,524								17,124			
356618121	LEACHVILE	AR		02/08/2018		734,635								6,599			
356618122	GRADY	NM		02/08/2018		773,639								20,000			
356618123	FORSYTH	MT		01/29/2018		865,846								17,146			

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					
356618124	SELAH	WA		02/08/2018		604,242								34,032			
356618125	ALLENDALE	IL		01/23/2018		2,228,371								40,542			
356618127	HEALDSBURG	CA		03/15/2018		9,523,968								1,123,155			
356618138	HUNTER	ND		03/21/2018		256,876								46,649			
356618146	CAPULIN	NM		04/02/2018		1,787,784								50,000			
356618148	CUT BANK	MT		03/01/2018		243,175								8,219			
356618149	CUT BANK	MT		03/01/2018		321,316								5,345			
356618156	WAHPETON	ND		04/02/2018		1,780,747								29,353			
356618157	ABERDEEN	ID		02/09/2018		342,833								5,365			
356618159	BOELUS	NE		04/09/2018		776,566								18,512			
356618160	CHAFFEE	ND		04/03/2018		148,244								2,591			
356618165	FAULKTON	SD		04/17/2018		8,034,612								205,000			
356618172	BURR OAK	MI		03/29/2018		2,743,797								48,499			
356618178	POCATELLO	ID		05/02/2018		486,140								11,351			
356618182	WOODBURN	OR		04/20/2018		745,368								42,000			
356618183	HERMISTON	OR		05/07/2018		374,194								36,905			
356618185	CUSHING	IA		05/23/2018		8,711,652								560,744			
356618188	CASSELTON	ND		04/11/2018		832,267								14,475			
356618196	BOND	AR		04/05/2018		502,473								7,155			
356618197	MILES CITY	MT		03/15/2018		1,977,886								33,705			
356618201	LAWRENCEVILLE	IL		04/26/2018		371,726								48,115			
356618203	BRITTON	SD		05/10/2018		2,078,218								33,683			
356618206	FAIRFIELD	IA		05/25/2018		2,039,065								325,798			
356618215	WHEATLAND	ND		05/09/2018		984,249								16,059			
356618216	GALATA	MT		04/23/2018		1,633,710								25,402			
356618220	ABERDEEN	ID		05/02/2018		186,382								10,214			
356618221	MICHIGANTOWN	IN		04/26/2018		567,674								9,940			
356618222	GOOD THUNDER	MN		04/27/2018		725,742								12,453			
356618224	COIN	IA		05/15/2018		1,623,690								33,419			
356618225	LEACHVILLE	AR		05/16/2018		340,156								3,993			
356618231	HATCH	NM		04/20/2018		1,415,994								60,000			
356618232	HATCH	NM		04/27/2018		354,000								90,000			
356618234	HERON LAKE	MN		05/23/2018		491,888								31,574			
356618235	BLACKFOOT	ID		12/07/2018		6,831,217								106,612			
356618249	HANNAFORD	ND		06/12/2018		408,545								6,567			
356618250	MOUND	LA		06/20/2018		1,859,602								31,463			
356618252	MANCHESTER	IA		07/17/2018		305,198								4,922			
356618253	LEACHVILLE	AR		05/23/2018		504,942								7,826			
356618255	MANCHESTER	IA		07/17/2018		188,463								3,051			
356618257	HYSHAM	MT		06/01/2018		791,679								12,954			
356618259	CLARK	SD		10/16/2018		8,774,972								138,983			
356618267	CLEMENTS	CA		07/16/2018		904,934								30,830			
356618268	ENDERLIN	ND		05/30/2018		662,081								11,269			
356618271	AUSTIN	MN		07/11/2018		370,559								6,539			
356618274	ELKTON	MI		09/11/2018		1,781,066								38,871			
356618278	BRTITTON	SD		07/12/2018		1,461,471								48,053			
356618281	VARIOUS	AR		07/10/2018		247,756								4,400			
356618282	VARIOUS	AR		07/10/2018		1,807,160								32,099			
356618288	HERON LAKE	MN		07/10/2018		592,653								95,958			
356618291	PASCO	WA		05/29/2018		599,038								158,484			
356618293	WOOD LAKE	MN		08/06/2018		314,915								92,264			
356618296	HERMISTON	OR		08/23/2018		1,990,014								41,438			
356618297	FORSYTH	MT		08/15/2018		6,850,824								57,316			
356618319	ESSEXVILLE	MI		08/15/2018		1,446,494								22,341			
356618323	HITCHCOCK	SD		10/18/2018		3,241,487								48,760			
356618324	FAIRFIELD	IA		10/12/2018		433,245								6,681			
356618325	FAIRFIELD	IA		10/12/2018		433,245								6,681			
356618326	VARIOUS	IA		10/15/2018		2,116,782								465,690			

SCHEDULE B - PART 3

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

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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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356618329	STERLING	IL		10/05/2018		309,793								97,086			
356618332	CUSHING	IA		08/15/2018		1,187,780								300,461			
356618334	SHERIDAN	OR		09/06/2018		1,946,946								64,143			
356618336	HERMAN	MN		09/26/2018		1,097,454								16,505			
356618337	COLLEGE CORNER	IN		09/21/2018		1,097,769								16,222			
356618339	QUINCY	WA		09/07/2018		2,992,323								70,862			
356618341	OKABENA	MN		08/29/2018		580,307								10,967			
356618342	GRANADA	MN		09/06/2018		711,583								12,880			
356618344	ENDERLIN	ND		09/25/2018		399,127								5,899			
356618346	LOVINGTON	NM		09/17/2018		479,646								15,000			
356618351	VARIOUS	SD		10/18/2018		7,978,019								125,275			
356618354	CLAREMONT	SD		10/04/2018		5,146,089								161,796			
356618363	VARIOUS	WA		11/15/2018		1,090,856								36,058			
356618364	OAKES	ND		10/25/2018		646,918								9,717			
356618378	BLACKFOOT	ID		12/04/2018		1,183,367								27,161			
356618380	VARIOUS	OR		12/11/2018		8,282,517								122,403			
356618381	GOOD THUNDER	MN		11/14/2018		965,106								15,250			
356618383	PRINCETON	IN		11/14/2018		1,165,552								33,470			
356618387	GOSHEN	IN		12/19/2018		2,055,315								64,934			
356618388	FISHER	MN		11/16/2018		494,651								32,088			
356618389	BERLIN	ND		01/15/2019		1,197,407								17,395			
356618391	FAIRFIELD	IA		01/15/2019		498,645								105,059			
356618392	GRENVILLE	NM		12/17/2018		1,461,818								45,000			
356618393	COLSTRIP	MT		12/07/2018		1,795,477								27,475			
356618394	HATHAWAY	MT		12/27/2018		1,197,070								18,317			
356618396	STOCKPORT	IA		12/21/2018		1,047,764								15,237			
356618398	OUTLOOK	WA		04/15/2019		3,942,359								122,318			
356618402	ARGUSVILLE	ND		12/11/2018		593,004								29,678			
356618403	GLENFIELD	ND		12/13/2018		1,367,423								21,072			
356618404	FARMINGTON	ID		08/22/2019		432,475								13,363			
356618406	CONRAD	MT		01/16/2019		839,012								18,111			
356618407	CONRAD	MT		01/16/2019		2,185,451								31,014			
356618409	ST PARIS	OH		01/10/2019		5,324,442								77,072			
356618411	LAKE ARTHUR	NM		01/07/2019		9,255,289								295,683			
356619103	VARIOUS	OR		01/14/2019		846,543								18,077			
356619106	VARIOUS	CA		12/19/2018		4,520,846								527,757			
356619107	VARIOUS	CA		12/19/2018		5,023,162								586,396			
356619109	VARIOUS	CA		02/01/2019		11,386,450								352,307			
356619119	CUSHING	IA		12/05/2018		1,417,161								29,938			
356619127	FRANKLIN	ID		02/15/2019		2,310,231								34,054			
356619129	CAMPBELLSBURG	IN		01/28/2019		618,398								9,142			
356619132	TIPTON	CA		06/21/2019		20,880,588								623,801			
356619133	PASCO	WA		01/17/2019		368,325								94,380			
356619135	ST JAMES	MN		02/11/2019		1,105,457								136,884			
356619136	DRAYTON	MN		03/01/2019		1,788,660								25,441			
356619138	MANKATO	MN		02/07/2019		1,107,188								8,513			
356619139	HARLEM	MT		01/15/2019		1,396,225								21,682			
356619140	VARIOUS	IA		04/03/2019		1,247,607								8,781			
356619143	DARLINGTON	WI		02/11/2019		1,537,347								23,731			
356619149	WASCO	CA		04/03/2019		3,230,978								73,550			
356619150	BRADSHAW	NE		03/01/2019		648,542								9,669			
356619152	VARIOUS	MT		05/09/2019		13,617,564								193,034			
356619161	VARIOUS	KS		04/01/2019		1,608,049								21,996			
356619166	ORLAND	CA		03/14/2019		5,826,411								1			
356619169	OGDEN	IL		04/09/2019		1,435,884								21,802			
356619172	VARIOUS	SD		04/29/2019		3,040,556								43,478			
356619178	MALTA	MT		04/02/2019		1,944,847								30,334			
356619182	FAIRFIELD	IA		03/27/2019		528,759								105,526			

SCHEDULE B - PART 3

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

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356619184	CANUTILLO	TX		05/22/2019		984,517								40,000			
356619186	BINGHAM LAKE	MN		04/25/2019		518,833								7,735			
356619187	LEONARD	ND		05/01/2019		573,410								8,853			
356619191	COCHRAN	GA		07/11/2019		2,039,922								28,410			
356619192	WINSLOW	IL		06/05/2019		16,079,090								268,661			
356619198	WINDOM	MN		05/02/2019		3,014,224								44,553			
356619199	GILMAN	IL		05/01/2019		393,996								6,945			
356619200	ELIZABETH	IL		05/24/2019		2,385,984								37,620			
356619201	VARIOUS	WA		04/26/2019		301,800								9,392			
356619208	VARIOUS	WA		07/24/2019		3,516,406								82,088			
356619211	RISING STAR	TX		07/10/2019		115,533								2,984			
356619212	RISING STAR	TX		07/10/2019		587,710								15,178			
356619214	VARIOUS	MT		07/11/2019		2,863,918								631,962			
356619216	WHEATLAND	ND		05/29/2019		458,778								7,022			
356619217	VARIOUS	WA		07/05/2019		1,506,522								98,235			
356619218	HENRY	SD		06/27/2019		6,211,244								92,040			
356619220	VARIOUS	OR		06/07/2019		603,133								8,403			
356619221	TULELAKE	CA		07/02/2019		2,009,586								42,515			
356619222	LEDGER	MT		06/03/2019		710,569								33,535			
356619223	BIRD ISLAND	MN		06/14/2019		502,405								7,779			
356619224	CARROLLTON	IL		06/17/2019		418,943								13,589			
356619226	BRITTON	SD		08/07/2019		753,833								10,972			
356619227	BRITTON	SD		08/07/2019		3,015,423								43,119			
356619231	LASALLE	MN		07/17/2019		218,858								3,675			
356619232	SUGAR CITY	ID		06/05/2019		1,020,234								7,633			
356619234	LEONARD	ND		07/16/2019		495,572								7,995			
356619235	GRANITE FALLS	MN		07/10/2019		747,210								11,489			
356619238	COMFREY	MN		10/04/2019		2,406,447								19,285			
356619243	ZILLAH	WA		08/21/2019		1,758,908								52,015			
356619246	BENOIT	MS		07/24/2019		761,141								17,500			
356619248	HERMISTON	OR		08/29/2019		753,837								15,468			
356619249	WOLF CREEK	MT		11/21/2019		1,030,102								15,063			
356619251	RICKREALL	OR		08/27/2019		846,703								19,199			
356619252	BURLINGTON	WA		08/29/2019		437,056								22,318			
356619254	MANCHESTER	IA		09/03/2019		422,149								3,285			
356619255	MANCHESTER	IA		09/03/2019		381,944								2,965			
356619256	VARIOUS	IN		08/28/2019		4,003,660								65,832			
356619260	VARIOUS	KS		09/25/2019		577,205								46,608			
356619263	HECLA	SD		08/27/2019		2,512,581								19,220			
356619269	FAIRFIELD	IA		10/15/2019		1,005,008								10,710			
356619272	LISBON	ND		10/01/2019		887,418								14,104			
356619276	WEST BEND	IA		10/18/2019		703,552								5,450			
356619277	WALL LAKE	IA		03/12/2020										6,425			
356619278	ELLENDALE	ND		10/03/2019		603,003								9,363			
356619280	PASCO	WA		10/15/2019		703,467								338,569			
356619283	MARIANNA	AR		10/01/2019		442,154								10,000			
356619284	VARIOUS	WA		12/30/2019		2,713,493								83,793			
356619289	VALLEY FORD	CA		11/07/2019		4,212,549								100,887			
356619292	WELLS	MN		10/29/2019		1,050,234								122,826			
356619294	ROCKTON	IL		11/08/2019		2,311,544								20,874			
356619295	SALINAS	CA		11/20/2019		10,049,254								237,191			
356619298	MANTECA	CA		12/13/2019		1,205,956								40,560			
356619299	HATCH	NM		12/11/2019		5,476,976								220,000			
356619301	KENNEBEC	SD		11/07/2019		2,512,385								21,731			
356619305	YAZOO CITY	MS		10/15/2019		3,516,857								30,975			
356619307	BELT	MT		11/19/2019		1,406,906								27,052			
356619310	WAVELAND	IN		11/20/2019		1,160,695								19,938			
356619316	GOSPORT	IN		11/21/2019		552,716								10,079			

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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356619317	ANGELA	MT		02/06/2020										26,336			
356619318	VARIOUS	MI		01/22/2020										35,067			
356619321	MOUNT VERNON	WA		01/08/2020										104,285			
356619322	RUSSELL	MN		01/03/2020										11,832			
356619325	LAKOTA	IA		01/13/2020										6,287			
356619328	BRITTON	SD		12/19/2019		301,491								2,432			
356619330	BELMONT	WI		01/14/2020										40,329			
356619334	GUTHRIE	TX		11/12/2019		3,014,686								75,835			
356619336	FAITH	SD		12/19/2019		3,969,644								34,633			
356619339	WEST BEND	IA		01/30/2020										14,243			
356619341	PETALUMA	CA		12/02/2019		577,841								12,995			
356619348	COLQUITT	GA		01/23/2020										36,299			
356620102	HAWLEY	TX		01/16/2020										68,358			
356620103	VARIOUS	WI		01/10/2020										96,272			
356620110	VAN BUREN	IN		02/27/2020										53,540			
356620113	FERNDALE	CA		12/20/2019		4,421,802								91,113			
356620116	HAMLIN	TX		01/22/2020										30,550			
356620126	BRIDGER	MT		01/23/2020										12,147			
356620127	VARIOUS	NM		03/12/2020										16,000			
356620132	GUTHRIE	TX		02/26/2020										81,846			
356620139	FERGUS FALLS	MN		03/27/2020										24,956			
356620143	VARIOUS	IL		03/04/2020										8,755			
356620153	BAINBRIDGE	IN		03/13/2020										4,869			
356620156	BARNESVILLE	MN		04/22/2020										8,196			
356620158	FROST	MN		04/08/2020										4,765			
356620166	FINGAL	ND		04/09/2020										2,563			
356620167	VARIOUS	WI		06/01/2020										46,198			
356620168	MILES CITY	MT		04/08/2020										8,472			
356620170	BURNS	OR		04/09/2020										15,168			
356620183	VARIOUS	ND		05/27/2020										13,604			
356620187	HUGHES	AR		06/10/2020										9,203			
356620191	MURDOCK	MN		05/13/2020										4,348			
356620196	RENVILLE	MN		04/13/2020										2,348			
356620198	MESA	WA		05/07/2020										62,290			
356620201	VARIOUS	IL		06/08/2020										8,035			
356620208	LYLE	MN		04/28/2020										7,226			
356620211	FRIEND	NE		05/27/2020										12,489			
356620216	ENDERLIN	ND		06/23/2020										7,695			
356620221	FINLEY	ND		06/18/2020										16,306			
356620222	CORNELIUS	OR		07/08/2020										41,221			
356620224	MCMINNVILLE	OR		06/05/2020										14,494			
356620229	WALDORF	MN		06/25/2020										7,873			
356620238	MILNOR	ND		06/10/2020										16,915			
356620239	HELENA	AR		06/18/2020										3,900			
356620245	CANYON	TX		06/01/2020										24,000			
356620247	VARIOUS	CA		06/19/2020										24,137			
356620249	VARIOUS	WI		06/26/2020										32,295			
356620252	PASCO	WA		07/09/2020										70,721			
356620256	LAMOURE	ND		06/24/2020										3,395			
356620262	POMPEYS PILLAR	MT		07/06/2020										6,426			
356620272	CURRIE	MN		07/09/2020										10,171			
356620279	ABERDEEN	ID		08/06/2020										19,076			
356620305	EAGAN	MN		09/09/2020										4,152			
356620332	VARIOUS	MN		10/21/2020										33,600			
356620336	ST JAMES	MN		10/21/2020										11,463			
0299999. Mortgages with partial repayments						6,198,247,221								128,336,078			
0599999 - Totals						6,624,108,547		927,464			927,464			555,124,866			

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	ABRY ADVANCED SECURITIES FUND		GEORGE TOWN	CYM	ABRY PARTNERS, LLC		12/03/2007	2		369,949	369,949	2,227			(8,931)			815,287	3.602
000000-00-0	ABRY PARTNERS VI, LP		BOSTON	MA	ABRY PARTNERS, LLC		02/11/2008	3		306,885	306,885	359,467			(325,626)			1,679,459	1.081
000000-00-0	AEA MEZZANINE FUND II		NEW YORK	NY	AEA MEZZANINE MANAGEMENT LP		03/15/2010	2		461,710	461,710	(23,403)			(16,181)			863,457	5.021
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.		GRAND CAYMAN	CYM	ALTAS PARTNERS		04/14/2016	3	5,784,450	6,834,631	6,834,631	(507,565)			430,134			830,537	1.710
000000-00-0	AP TUNDRA HOLDINGS LIMITED		ST. LOUIS	MO	APOLLO		12/29/2020		3,960,000	3,960,000	3,960,000								1.056
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.		EDINBURGH	GBR	ARDIAN		12/18/2015	3	17,536,251	23,042,358	23,042,358	1,560,905			(56,366)			17,029,003	1.670
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.		LOS ANGELES	CA	ARES CIP MANAGEMENT		08/03/2020											50,000,000	0.000
000000-00-0	ASF VIII B L.P.		EDINBURGH	GBR	ARDIAN		12/13/2018	3	8,127,630	9,698,647	9,698,647	2,218,501			(592,960)			31,751,257	1.111
000000-00-0	ASTORG PARTNERS VII, L.P.		PARIS	FRA	ASTORG ASSET MANAGEMENT, S.A R.L.		12/17/2018	3	10,842,629	10,628,439	10,628,439	289,746			(963,115)	450,825		21,551,632	0.635
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.		GREENWICH	CT	ATLAS HOLDINGS, LLC		04/06/2018	3	10,763,223	12,402,007	12,402,007	1,928,178			(289,394)			8,787,947	1.238
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.		NEW YORK	NY	BANNER RIDGE FUND III GP, LLC		10/29/2019	3	11,436,762	11,436,762	11,436,762							8,554,197	4.000
000000-00-0	BAY AREA COMMUNITY EQUITY FUND		SAN FRANCISCO	CA	JP MORGAN H&Q		02/06/2003	3		240,297	240,297	(50,424)			48,199				1.330
000000-00-0	BAYVIEW CAPITAL PARTNERS II		MINNETONKA	MN	TONKA BAY EQUITY PARTNERS		03/20/2006	3							26,477		16,600	2,000,000	9.615
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP		NEW YORK	NY	BENEFIT STREET PARTNERS		12/02/2016	2	8,566,705	9,899,542	9,899,542	(516,730)			829,952			1,355,904	4.894
000000-00-0	BIRCH HILL EQUITY PARTNERS VI		TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MANAGEMENT INC.		02/04/2020	3	1,509,469	1,505,331	1,505,331					(4,138)		29,800,300	2.692
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV		LOS ANGELES	CA	BRENTWOOD ASSOCIATES		06/19/2006	3		5,148,820	5,148,820	417,246			(12,056)			6,548	3.420
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV		LOS ANGELES	CA	BRENTWOOD ASSOCIATES		09/10/2007	3		6,865,094	6,865,094	556,329			(16,230)			8,739	4.559
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V		LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3	10,322,922	12,789,599	12,789,599	(2,613,778)			1,416,622			2,043,808	2.180
13139#-10-3	CALTIUS PARTNERS IV		LOS ANGELES	CA	CALTIUS MEZZANINE		04/07/2008	2		3,686,176	3,686,176	114,500			184,387			2,007,893	2.951
000000-00-0	CAPVEST EQUITY PARTNERS IV		LONDON	GBR	CAPVEST PARTNERS LLP		06/29/2018	3	1,882,440	1,963,143	1,963,143	121,519				77,810		28,559,357	5.940
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp.		WASHINGTON	DC	CRSEF LUX GP, S.A.R.L.		12/17/2020											75,000,000	0.000
000000-00-0	CATALYST INVESTORS IV		NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3	7,537,829	27,872,464	27,872,464	7,972,453			578,016			4,843,216	5.302
000000-00-0	CAYMAN UNIVERSE HOLDINGS LLC		GEORGE TOWN	CYM	WALKERS FIDUCIARY LIMITED		08/27/2020		565,307	1,378,050	1,378,050	812,743							2.662
000000-00-0	CLAREANT MEZZANINE		ST. HELIER	GBR	ALCENTRA JERSEY GP LTD		09/25/2006	2		380,072	380,072					31,535		100,789	1.844
000000-00-0	CLAREANT MEZZANINE II		ST. HELIER	GBR	ALCENTRA JERSEY GP LTD		12/29/2008	2		902,968	902,968					74,921		593,015	3.953
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.		SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		11/22/2017	3	11,195,382	22,098,477	22,098,477	4,081,442			1,359,976			3,834,662	0.760
000000-00-0	CO-INVESTMENT PARTNERS EUROPE		GEORGE TOWN	CYM	CIP EUROPE, LP		02/26/2007	3		926,617	926,617	67,423			(48,219)	76,884		1,681,318	6.947
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP		GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		12/09/2011	3		13,563,294	13,563,294	(2,457,743)			1,093,040			15,219,070	0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP		GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		06/12/2015	3	22,764,403	29,830,575	29,830,575	(500,972)			1,479,356			11,795,761	1.188
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP		EDINBURGH	GBR	DB SECONDARY		05/09/2014	3	3,190,020	7,352,762	7,352,762	(1,445,095)			833,446			1,735,100	0.907
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		12/01/2019	13	983,980	2,063,626	2,063,626	(473,075)							0.111
000000-00-0	EIG ENERGY FUND XIV		LOS ANGELES	CA	EIG GLOBAL ENERGY PARTNERS		12/03/2007	3	689,258	961,782	961,782	(1,199,544)			(27,415)			552,225	0.778
000000-00-0	ESD MANAGEMENT IV		ST. PETER PORT	GBR	ESD PARTNERS, LLC		02/05/2007	3		3,982,640	3,982,640	(3,557,691)			2,072,598	365,617	71,405	1,160,400	5.655
000000-00-0	ESD MANAGEMENT V		LONDON	GBR	ESD PARTNERS, LLC		03/11/2016	3	9,990,080	20,381,927	20,381,927	779,099			(364,443)	1,563,475		3,361,473	7.323
000000-00-0	ESD MANAGEMENT VI		LONDON	GBR	ESD PARTNERS, LLC		09/27/2019	3	1,566,600	1,617,693	1,617,693					51,092		30,736,158	6.625
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.		SCOTTSDALE	AZ	ESTANCIA CAPITAL PARTNERS		07/06/2018	3	12,802,455	22,644,298	22,644,298	8,537,725			395,801			11,496,903	8.330
000000-00-0	EURO CHOICE VII SCS		GENEVE	CHE	UNIGESTION GP S.A.R.L.		02/28/2019	3	6,830,344	7,221,886	7,221,886	(7,864)			(127,952)	511,054		10,339,866	11.150
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP		HOUSTON	TX	FIVE POINT CAPITAL		12/19/2014	3	4,657,920	9,816,675	9,816,675	(5,395,120)			513,547			320,714	1.767
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2	16,253,725	19,739,012	19,739,012	2,284,101			1,201,186			8,748,979	0.630
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V EXPANSION (A) LP		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		05/29/2020	2	1,750,000	1,750,000	1,750,000							33,250,000	1.250
000000-00-0	GARTMORE PRIVATE EQUITY III, LP		EDINGBURGH	GBR	GPE III GP, LP		10/25/2007	3		1,182,541	1,182,541				(147,306)	114,487		613,479	6.286
000000-00-0	GLEACHER MEZZANINE FUND II		NEW YORK	NY	GLEACHER MEZZANINE FUND LP		07/24/2006	2										812,814	2.088
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP		LONDON	GBR	GLENDOWER CAPITAL LLP		04/16/2018	3	20,583,387	24,551,131	24,551,131	(412,917)			876,123			25,350,069	1.882
000000-00-0	GSO SPECIAL SITUATIONS FUND, LP		NEW YORK	NY	GSO ASSOCIATES LLC		12/01/2019	13	739,497	477,705	477,705								0.112
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND		NEW YORK	NY	HARVEST PARTNERS		08/07/2015	3	8,336,863	12,552,402	12,552,402	301,722			493,626			1,058,662	2.660
000000-00-0	IMPACT GCM GROSVENOR CALIFORNIA SBIC FUND		SAN FRANCISCO	CA	CALIFORNIA IMPACT SBIC		04/23/2014	3	5,337,269	7,101,389	7,101,389	(117,740)			266,249			2,697,543	4.000
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P		SAN FRANCISCO	CA	INDUSTRY VENTURES		06/25/2020	1										40,000,000	0.000
000000-00-0	INDUSTRY VENTURES SECONDARY VIII		SAN FRANCISCO	CA	INDUSTRY VENTURES		02/12/2016	1	11,351,177	23,155,665	23,155,665	6,172,428			508,507			2,600,000	3.900
000000-00-0	INDUSTRY VENTURES IV		SAN FRANCISCO	CA	INDUSTRY VENTURES		08/31/2006	1		253,442	253,442	(67,867)			37,067			132,500	4.648
000000-00-0	INDUSTRY VENTURES V		SAN FRANCISCO	CA	INDUSTRY VENTURES		03/10/2008	1		242,126	242,126	(6,351,093)		1,665,667	1,907,793		5,182,218	750,000	5.630

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	INSIGHT PARTNERS OPPORTUNITIES FUND I, L.P.		NEW YORK	NY	INSIGHT ASSOCIATES		08/17/2020	3										35,000,000	0.000
000000-00-0	KAYNE ANDERSON MEZZANINE PARTNERS		LOS ANGELES	CA	KAYNE ANDERSON MEZZANINE ADVISORS		09/30/2010	2		161,362	161,362							236,022	3.333
000000-00-0	KINDERHOOK CAPITAL FUND III		NEW YORK	NY	KINDERHOOK CAPITAL		03/15/2010	3											5.000
000000-00-0	KINDERHOOK CAPITAL FUND IV		NEW YORK	NY	KINDERHOOK CAPITAL		06/13/2014	3	2,658,911	7,716,679	7,716,679	(2,483,720)			3,366,310			2,168,279	2.347
000000-00-0	LANDMARK EQUITY PARTNERS XIII		SIMSBURY	CT	LANDMARK PARTNERS		01/09/2006	3		276,282	276,282	(215,591)			108,952		687,229	776,262	1.679
000000-00-0	LANDMARK EQUITY PARTNERS XIV		SIMSBURY	CT	LANDMARK PARTNERS		03/10/2008	3		10,258,546	10,258,546	1,981,482			(2,277,150)			2,135,847	3.755
000000-00-0	LBC CREDIT PARTNERS III		PHILADELPHIA	PA	LBC CREDIT PARTNERS		05/09/2014	2		1,619,984	1,619,984	194,054			(144,883)			1,925,375	1.190
000000-00-0	LEXINGTON CAPITAL PARTNERS III		NEW YORK	NY	LEXINGTON PARTNERS		01/27/1999	3		399,093	399,093				36,393			683,861	7.539
000000-00-0	LEXINGTON CAPITAL PARTNERS V		NEW YORK	NY	LEXINGTON PARTNERS		02/28/2002	3		135,287	135,287	(13,762)						121,689	1.247
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A		NEW YORK	NY	LEXINGTON PARTNERS		01/09/2006	3		1,098,991	1,098,991	333,215		463,033	210,724			326,937	1.138
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		NEW YORK	NY	LEXINGTON PARTNERS		11/10/2008	3		13,786,330	13,786,330	(175,265)			292,845			11,813,127	1.230
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II		NEW YORK	NY	LEXINGTON PARTNERS		05/05/2008	3		6,182,494	6,182,494	(594,612)			1,743,919			565,642	3.850
000000-00-0	LIGHTYEAR FUND II, LP		NEW YORK	NY	LIGHTYEAR CAPITAL		06/05/2006	3		164,305	164,305	23,834			(2,164)			685,919	0.583
000000-00-0	LIVINGBRIDGE 7 LP		LONDON	GBR	LIVINGBRIDGE		05/29/2020	3										34,414,800	9.333
000000-00-0	LONG POND CAPITAL QP FUND SERIES C		NEW YORK	NY	LONG POND GP, LLC		12/01/2019	13		141,526	141,526	(7,566)					42,560		0.193
000000-00-0	LS POWER EQUITY PARTNERS II		NEW YORK	NY	LS POWER EQUITY PARTNERS		04/23/2007	3		526,693	526,693	(70,917)			(6,308)			572,197	0.566
000000-00-0	LUXOR CAPITAL PARTNERS LIQUIDATING SPV, LLC		NEW YORK	NY	LUXOR CAPITAL GROUP, LP		12/31/2019	13	59,971	59,971	59,971								0.082
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P		Boston	MA	MANULIFE INVESTMENT MANAGEMENT		11/13/2020											100,000,000	0.000
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.		BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018	3	15,936,410	23,820,505	23,820,505	1,713,805			(64,706)	1,804,564		19,400,486	3.680
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM V, L.P.		BAAR	CHE	MONTANA CAPITAL PARTNERS AG		08/06/2020	3										53,719,600	4.400
000000-00-0	MENLO VENTURES IX		MENLO PARK	CA	MENLO VENTURES		01/08/2001	1		47,448	47,448	(62,147)			(512,578)				1.188
000000-00-0	MONTAUK TRIGUARD IV		IRVINE	CA	MONTAUK TRIGUARD PARTNERS		02/20/2008	3		4,517,236	4,517,236	(2,832,340)			2,201,990			2,161,083	12.354
000000-00-0	MONTAUK TRIGUARD V		IRVINE	CA	MONTAUK TRIGUARD PARTNERS		01/28/2011	3		17,308,058	17,308,058	(1,966,093)			3,021,121			10,448,049	24.410
000000-00-0	NOVACAP TMT V		LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3	9,637,029	21,700,264	21,700,264	9,105,310			(517,346)	770,135		4,910,673	2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III		NEW YORK	NY	NYL CAPITAL PARTNERS		12/31/2010	2		4,360,003	4,360,003	(686,185)			715,750			1,244,398	2.594
000000-00-0	NYLIM MEZZANINE PARTNER II		NEW YORK	NY	NYL CAPITAL PARTNERS		09/10/2007	2											3.893
000000-00-0	OC MASTER FUND, LLC		ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1	3,570,000	3,570,000	3,570,000							6,430,000	10.000
000000-00-0	PANTHEON ASIA FUND II		ST. PETER PORT	GBR	THE PANTHEON GROUP		08/31/1998	3		69,773	69,773							369,360	5.325
000000-00-0	PANTHEON GLOBAL SECONDARY FUND III		ST. PETER PORT	GBR	THE PANTHEON GROUP		11/20/2006	3		166,724	166,724							245,000	0.350
000000-00-0	PANTHEON USA FUND IV		ST. PETER PORT	GBR	THE PANTHEON GROUP		03/30/2001	3		201,449	201,449	1,288						324,000	2.250
000000-00-0	PAUL CAPITAL PARTNERS IX		SAN FRANCISCO	CA	PAUL CAPITAL PARTNERS		02/05/2007	3	226,768	2,110,224	2,110,224	74,503			77,007			2,485,554	0.606
000000-00-0	PERMIRA EUROPE II		ST. PETER PORT	GBR	PERMIRA		06/07/2000	3		156,580	156,580	(52,976)				12,044	52,976		0.682
000000-00-0	PINE RIVER FUND L.P.		MINNETONKA	MN	PINE RIVER DOMESTIC MANAGEMENT L.P.		12/01/2019	13	39,168	71,647	71,647								1.412
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP		NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		02/28/2018	3	11,600,415	12,854,863	12,854,863	(517,199)			190,833			7,859,563	4.205
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III		NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		06/12/2015	2	5,263,964	2,568,656	2,568,656	(947,116)			165,532			5,415,166	2.730
000000-00-0	PSILOS GROUP PARTNER III		NEW YORK	NY	PSILOS GROUP MANAGERS LLC		01/08/2007	1											4.651
000000-00-0	RCP SECONDARY OPPORTUNITY FUND		CHICAGO	IL	RCP ADVISORS		02/16/2010	3		98,117	98,117	5,038,548		5,038,548	(958,899)			2,300,681	7.560
000000-00-0	RLH INVESTORS II		LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		02/06/2006	3		513,290	513,290	9,551			(33,224)			1,592,704	3.996
000000-00-0	RLH INVESTORS III		LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3	515,287	9,495,705	9,495,705	3,331,994			22,405			3,490,135	4.234
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS		FINDEL	LUX	ROCKET INTERNET CAPITAL PARTNERS LUX II S.A.R.L		06/04/2019	3	5,287,254	5,287,254	5,287,254							19,712,746	1.667
000000-00-0	SPIRE CAPITAL PARTNERS III		NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC		02/13/2015	3	2,896,392	5,108,636	5,108,636	(1,457,566)			738,465			530,227	2.250
000000-00-0	STEPSTONE INTERNATIONAL INVESTORS III		ST. PETER PORT	GBR	STEPSTONE GROUP		02/05/2007	3		180,844	180,844	(8,387)				15,333	8,387	189,351	0.683
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III		NEW YORK	NY	STEPSTONE GROUP		09/16/2016	3	19,251,226	27,031,886	27,031,886	1,172,525			1,290,593			8,300,189	3.158
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV		NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3	4,005,302	5,892,140	5,892,140	1,906,126			(19,288)			35,991,557	3.200
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		4,945,147	4,945,147	(2,472,888)			1,586,482			11,684,985	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		10,262,685	10,262,685	(3,515,121)			2,295,837		572,504	26,447,756	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		8,007,000	8,007,000	(4,169,441)			2,519,771			12,516,222	0.818
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3	12,942,165	20,886,718	20,886,718	(1,872,852)			668,679			14,079,290	0.520
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		06/26/2020	3	793,816	1,403,211	1,403,211	609,395						47,776,184	2.006
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3	25,843,885	31,396,905	31,396,905	681,359			1,098,002			21,118,270	3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3	12,305,109	16,582,371	16,582,371	1,146,980			(849,545)			49,657,769	0.660
000000-00-0	TAILWATER ENERGY PARTNERS II		DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3	1,853,413	4,442,311	4,442,311	(3,046,759)			1,828,819			1,309,930	1.159
000000-00-0	TCW/CRESCENT MEZZANINE V		LOS ANGELES	CA	TCW/CRESCENT MEZZANINE LLC		05/05/2008	2		854,129	854,129	410,819			(13,869)			1,591,316	1.489
891868-10-6	TOWER SQUARE CAPITAL PARTNERS III		SPRINGFIELD	MA	BABSON CAPITAL		07/14/2008	2		872,368	872,368	96,015			139,096			746,220	3.480

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	TREE LINE DIRECT LENDING		SAN FRANCISCO	CA	TREE LINE CAPITAL PARTNERS		11/21/2018	2	6,118,972	7,560,414	7,560,414	(41,314)			(143,382)			700,154	6.255
000000-00-0	TZP CAPITAL FUND I		NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		5,069,790	5,069,790	1,075,025			(2,056,329)			32,850	8.310
000000-00-0	TZP SMALL CAP PARTNERS II LP		NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3										10,000,000	4.000
000000-00-0	UNITED STATES POWER FUND II		NEEDHAM	MA	EIF GROUP		03/28/2006	3		648,278	648,278	(248,735)		436,238	547,886				0.994
000000-00-0	UNITED STATES POWER FUND III		NEEDHAM	MA	EIF GROUP		03/12/2007	3		2,266,016	2,266,016	(290,599)			(82,970)				0.726
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND II LP		LONDON	GBR	WARWICK CAPITAL PARTNERS		06/19/2017	2	20,795,786	23,698,912	23,698,912	1,842,162			(770,492)				8.200
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND III LP		LONDON	GBR	WARWICK CAPITAL PARTNERS		08/20/2020	2	8,523,113	8,523,113	8,523,113							16,476,887	3.333
000000-00-0	WESTVIEW CAPITAL PARTNERS II		BOSTON	MA	WESTVIEW CAPITAL MANAGEMENT II		08/31/2009	3		2,979,796	2,979,796	1,679,926			1,698,974			520,012	4.603
000000-00-0	WHITE DEER ENERGY, LP		GEORGE TOWN	CYM	EDELMAN & GUILL ENERGY LP		02/16/2010	3		1,106,772	1,106,772	2,859,254		2,750,459	(178,947)			351,772	2.435
000000-00-0	YUKON CAPITAL PARTNERS		MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		03/31/2017	2	55,348	1,324,258	1,324,258	(526,789)			743,987			2,504,513	2.097
000000-00-0	YUKON CAPITAL PARTNERS II		MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2	3,254,103	9,812,991	9,812,991	335,883			1,605,490			1,924,812	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated									411,291,784	737,542,639	737,542,639	16,866,394		10,353,945	33,839,690	5,915,638	6,633,879	1,094,415,462	XXX
000000-00-0	PACIFIC ASSET MANAGEMENT CLO OPPORTUNITIES FUND LP		NEWPORT BEACH	CA	INTERNALLY FORMED		05/31/2018		24,900,000	27,941,733	27,941,733	1,761,127							100.000
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I		NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2	36,011,267	35,169,737	35,169,737	(841,530)			2,684,865			61,682,160	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I		NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3	70,518,891	89,926,804	89,926,804	19,229,310			(191,082)			29,339,763	100.000
000000-00-0	PACIFIC GLOBAL ASSET MANAGEMENT LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		09/07/2012		56,799,570	8,739,259	8,739,259	(7,138,210)							100.000
000000-00-0	PACIFIC LIFE AVIATION HOLDINGS LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		03/30/2017		17,461,905	7,733,841	7,733,841	(7,223,664)					(2,119,460)		100.000
69448#-10-1	PACIFIC LIFE FUND ADVISORS, LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		05/31/2007		35,716,785	46,782,993	46,782,993	1,807,738					102,745,777		100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II		NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2	90,395,845	87,381,957	87,381,957	(1,857,060)			9,150,276			87,193,283	75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III		NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2	102,475,196	104,304,230	104,304,230	288,533			5,677,684			141,992,349	90.924
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV		NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2	42,188,022	43,654,637	43,654,637	1,453,776			933,899			210,385,058	100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I		NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013	3	123,055,995	126,372,468	126,372,468	(10,827,996)			7,253,190			26,419,881	78.493
000000-00-0	PACIFIC PRIVATE EQUITY INCENTIVE ALLOCATION		NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013		50,000	3,590,099	3,590,099	(523,918)							100.000
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND II		NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	3	61,330,225	88,206,268	88,206,268	10,494,636			6,535,800			107,147,369	78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III		NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	3	130,925,657	170,531,174	170,531,174	21,899,003			(4,675,564)			261,398,641	90.960
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV		NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3	38,599,149	42,776,003	42,776,003	4,176,854			(4,488,272)			356,666,161	100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP		NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3	13,293,366	15,338,700	15,338,700	740,367			1,344,541			15,416,737	35.714
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, L.P.		NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3	5,667,239	6,440,148	6,440,148	483,527			137,918			9,084,311	30.606
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP		NEWPORT BEACH	CA	INTERNALLY FORMED		12/22/2020	3	3,296,618	3,296,618	3,296,618							20,703,382	39.340
000000-00-0	PACIFIC SELECT DISTRIBUTORS, LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		01/01/2015		286,328,100	48,391,808	48,391,808	(13,674,059)							100.000
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP		NEWPORT BEACH	CA	INTERNALLY FORMED		07/31/2020	2	1,693,838	1,693,838	1,693,838							8,305,799	9.983
000000-00-0	SWELL INVESTING HOLDING, LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		03/31/2018		41,588,915										100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									1,182,296,583	958,272,315	958,272,315	20,248,434			24,363,255		100,626,317	1,335,734,894	XXX
000000-00-0	CALIFORNIA SMART GROWTH FUND IV, LP / REO #3982		SAN FRANCISCO	CA	PCCP CSGF IV GP, LLC		10/25/2006			1,477,255	1,477,255	296,070			240,605				28.612
000000-00-0	IHP FUND III/V (MERGED)/ REO #3967		IRVINE	CA	INSTITUTIONAL HOUSING PARTNERS III, L.P.		03/19/2003		29,041,316	1,380,814	1,380,814				316,548			5,240,922	34.193
000000-00-0	LBA REALTY FUND LP / REO #3971		NEWPORT BEACH	CA	LBA MANAGEMENT COMPANY LLC		10/28/2003			934,442	934,442	(80,408)			11,610				4.640
000000-00-0	LBA REALTY FUND II LP / REO #3974		NEWPORT BEACH	CA	LBA MANAGEMENT COMPANY II, LLC		08/29/2005			3,402,966	3,402,966	(435,732)			356,294			190,000	2.375
000000-00-0	LBA REALTY FUND III LP / REO #3985		NEWPORT BEACH	CA	LBA MANAGEMENT COMPANY III, LLC		09/14/2006		3,996,684	4,394,083	4,394,083	(44,447)			479,127				1.658
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V (INTERNATIONAL) / REO #3973		NEW YORK	NY	MSREF V INTERNATIONAL-GP, LLC		10/12/2005		12,314,427	1,164,328	1,164,328	(15,099)					(2,491)	50,000	1.412
000000-00-0	NORTH HAVEN RE FUND VII GLOBAL / REO#3979		NEW YORK	NY	MSREF VII GLOBAL-GP, LP		06/30/2008		992,869	602,993	602,993				(19,800)		(16,266)	3,283,000	0.559
000000-00-0	SOUTHERN CALIFORNIA SMART GROWTH FUND I, LLC / REO #3972		EL SEGUNDO	CA	PCCP SCSGF MANAGER, LLC		04/20/2005		1,069,298	19,837	19,837				19,837				3.257
2199999. Joint Venture Interests - Real Estate - Unaffiliated									47,414,594	13,376,718	13,376,718	(279,616)			1,404,221		(18,757)	8,763,922	XXX
69388#-10-3	PACIFIC ASSET HOLDINGS		NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997		1,808,616,213	1,768,276,231	1,768,276,231	(125,897,584)					85,736,268	91,251,472	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									1,808,616,213	1,768,276,231	1,768,276,231	(125,897,584)					85,736,268	91,251,472	XXX
000000-00-0	'IMPACT MORTGAGE FUND		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		12/18/2020											75,000,000	0.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated																		75,000,000	XXX
000000-00-0	IMPACT C.I.L. PARENT		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		06/30/2010			10,144,123	10,144,123	195,014			279,431				22.399

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	IMPACT COMMUNITY CAPITAL		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		03/31/1998			3,363,801	3,363,801	22,753			64,192				17.534
000000-00-0	IMPACT HUNTINGTON CAPITAL II		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		06/30/2008											66,882	22.730
000000-00-0	IMPACT HUNTINGTON CAPITAL II - DEBT		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		12/31/2008		282,711	632,680	632,680				(16,829)			788,288	
2599999. Joint Venture Interests - Other - Unaffiliated									282,711	14,140,604	14,140,604	217,767			326,794			855,170	XXX
309588-AE-1	FARMERS EXCH CAP TR SURPLUS NT 144A		LOS ANGELES	CA	FARMERS EXCHANGE	2.A	03/31/2003		10,012,000	13,090,256	10,010,587		(122)				719,878		
309580-AA-9	FARMERS EXCHANGE CAP III SURPLUS NT 144A		LOS ANGELES	CA	FARMERS EXCHANGE	2.A	12/31/2014		7,000,000	8,605,796	7,000,000						381,780		
41020V-AA-9	JOHN HANCOCK SURPLUS NT 144A		BOSTON	MA	JOHN HANCOCK	1.F	03/31/2003		10,874,600	11,788,510	10,200,707		(56,115)				681,385		
41161E-AA-6	HARBORWALK FUNDING SUB 144A		SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	1.D	03/07/2019		25,000,000	32,460,386	25,000,000						1,269,347		
575767-AL-2	MASS MUTUAL LIFE INS CO SUB 144A		SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	1.D	10/17/2019		125,450	137,373	125,297		(128)				4,772		
575767-AQ-1	MUTUAL OF OMAHA INS CO SUB FRN 144A		OMAHA	NE	MUTUAL OF OMAHA INS CO	1.D			1,692,996	1,857,100	1,693,093		97				28,625		
628312-AD-2	MUTUAL OF OMAHA INS CO SUB FRN 144A		OMAHA	NE	MUTUAL OF OMAHA INS CO	1.G	11/30/2016		10,000,000	10,426,022	10,000,000						429,700		
638671-AL-1	NATIONWIDE MUTUAL INSURA STEPUP NT 144A		COLUMBUS	OH	NATIONWIDE INVESTMENT SERVICE CORP	1.G	11/30/2016		10,000,000	9,992,486	10,000,000						313,104		
638671-AJ-6	NATIONWIDE MUTUAL INSURA NT 144A		COLUMBUS	OH	NATIONWIDE INVESTMENT SERVICE CORP	1.G	12/31/2008		14,995,540	16,721,310	14,995,890		92				742,592		
644162-AB-5	NEW ENG MUT LIFE INS CO SURPLUS NT 144A		BOSTON	MA	NEW ENGLAND MUTUAL LIFE INS CO	1.F	03/31/2003		11,303,200	11,967,634	10,301,955		(84,192)				703,306		
64952G-AQ-1	NEW YORK LIFE INSURANCE SUB 144A		NEW YORK	NY	NEW YORK LIFE GLBL	1.C	04/04/2019		9,927,800	13,437,082	9,928,504		411				445,411		
668138-AC-4	NORTHWESTERN MUTUAL LIFE SUB 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE	1.C	09/20/2019		225,792	247,319	225,363		(357)				7,728		
668138-AA-8	NORTHWESTERN MUTUAL LIFE SR NT 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE	1.C	10/17/2019		8,455,375	9,876,120	8,456,026		510				317,194		
878091-BE-6	TEACHERS INSUR & ANNUITY SUB 144A		NEW YORK	NY	TEACHERS INSUR & ANNUITY	1.D	11/30/2016		9,981,996	10,650,804	9,982,836		220				437,720		
878091-BF-3	TEACHERS INSUR & ANNUITY SUB 144A		NEW YORK	NY	TEACHERS INSUR & ANNUITY	1.D	06/30/2017		20,870,700	25,634,490	20,848,553		(7,587)				867,763		
95765P-AA-7	WESTERN & SOUTHERN LIFE SUB 144A	LS	CINCINNATI	OH	WESTERN & SOUTHERN LIFE	1.F	01/23/2019		2,646,354	3,405,687	2,646,745		207				137,197		
95765P-AA-7	WESTERN & SOUTHERN LIFE SUB 144A		CINCINNATI	OH	WESTERN & SOUTHERN LIFE	1.F	01/23/2019		7,302,346	9,397,649	7,303,426		570				378,580		
2899999. Surplus Debentures, etc - Affiliated									160,414,149	189,696,024	158,718,982		(146,394)				7,866,082		XXX
00751K-D*-4	ADVANCE STORES COMPANY INC		ROANOKE	VA	ADVANCE STORES COMPANY	2.C	07/20/2015		1,985,747	2,025,531	2,025,531		606,406				606,406		
053332-A@-1	AUTOZONE, INC.		MEMPHIS	TN	AUTOZONE	2.B	12/06/2010		35,791,254	35,949,550	35,949,550		499,846				499,846		
191216-F@-4	COCA-COLA CO		ATLANTA	GA	COCA-COLA CO	1.E	04/08/2019		14,596,508	14,599,483	14,599,483		827,467				827,467		
713448-C*-7	HONEYWELL INTL SVCS		CHARLOTTE	NJ	HONEYWELL INTL	1.F	05/06/2020		89,432,249	89,498,699	89,498,699		341,998				341,998		
713448-C*-7	PEPSI CO WORKING CAP FIN PROG		PURCHASE	NY	PEPSI	1.E	12/31/2016		20,577,339	20,596,743	20,596,743		211,637				211,637		
642718-H*-3	PROCTOR & GAMBLE		CINCINNATI	OH	PROCTOR & GAMBLE	1.D	08/31/2016		4,996,080	4,998,246	4,998,246		939,572				939,572		
87612E-E#-9	TARGET CORP SVCS		MINNEAPOLIS	MN	TARGET CORP SVCS	1.F	07/20/2020		35,740,752	35,752,774	35,752,774		148,122				148,122		
88579Y-B@-9	3M CO SVCS		ST. PAUL	MN	3M CO SVCS	1.E	07/20/2020						26,658				26,658		
742718-H*-3	UPS SVCS		ATLANTA	GA	UPS SVCS	1.G	07/20/2020		174,404,937	174,666,933	174,666,933		514,769				514,769		
931142-J@-3	WALMART STORES, INC.		BENTONVILLE	AR	WALMART	1.D	12/22/2010						1,259,105				1,259,105		
4599999. Working Capital Finance Investment - Unaffiliated									377,524,866	378,087,959	378,087,959		5,375,580				5,375,580		XXX
000000-00-0	CHURCHILL STATESIDE NC TAX CREDIT FUND III		CLEARWATER	FL	CHURCHILL STATESIDE		09/29/2014										31,084		
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXII		CLEARWATER	FL	CHURCHILL STATESIDE		08/06/2020											22,701,784	
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXIII		CLEARWATER	FL	CHURCHILL STATESIDE		08/10/2020		2,165,110	2,165,110	2,165,110								
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND IX		CLEARWATER	FL	CHURCHILL STATESIDE		05/08/2017										1,125,108		
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND X		CLEARWATER	FL	CHURCHILL STATESIDE		10/05/2017		3,884,255	3,884,255	3,884,255								
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII		CLEARWATER	FL	CHURCHILL STATESIDE		11/22/2017		5,246,667	5,246,667	5,246,667								
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV		CLEARWATER	FL	CHURCHILL STATESIDE		05/04/2018		5,793,475	5,793,475	5,793,475								
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII		CLEARWATER	FL	CHURCHILL STATESIDE		05/04/2018		4,697,079	4,697,079	4,697,079								
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX LLC		CLEARWATER	FL	CHURCHILL STATESIDE		05/21/2020											9,181,468	
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI LLC		CLEARWATER	FL	CHURCHILL STATESIDE		06/11/2020											9,112,544	
000000-00-0	IMPACT COMMUNITY CAPITAL COIN		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		10/03/2016		8,100,000	9,700,000	9,700,000				400,000				
000000-00-0	SARGASSO MUTUAL INS		HAMILTON	BMU	SARGASSO		06/20/1986		1,317,597	4,345,276	4,345,276								6.250
000000-00-0	USB RETC Fund 2020-1, LLC		MINNEAPOLIS	MN	U.S. BANCORP		03/17/2020		7,668,952	7,668,952	7,668,952								
000000-00-0	USB RETC FUNDING 2020-2, LLC		MINNEAPOLIS	MN	U.S. BANCORP		04/08/2020		8,298,511	8,298,511	8,298,511								

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4699999. Any Other Class of Assets - Unaffiliated									47,171,646	51,799,325	51,799,325				400,000		1,156,192	40,995,796	XXX
4899999. Total - Unaffiliated									883,685,601	1,194,947,245	1,194,947,245	16,804,545	5,375,580	10,353,945	35,970,705	5,915,638	13,146,894	1,220,030,350	XXX
4999999. Total - Affiliated									3,151,326,945	2,916,244,570	2,885,267,528	(105,649,150)	(146,394)		24,363,255		194,228,667	1,426,986,366	XXX
5099999 - Totals									4,035,012,546	4,111,191,815	4,080,214,773	(88,844,605)	5,229,186	10,353,945	60,333,960	5,915,638	207,375,561	2,647,016,716	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ...$ .....18,609,893 1D ...$ .....62,648,025 1E ...$ .....35,196,226 1F ...$ .....155,704,306 1G ..$ 209,662,823

2A ..$ .....17,010,587 2B ...$ .....35,949,550 2C ...$ 2,025,531

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	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	ALTAS PARTNERS	04/14/2016	3		77,937		1.710
000000-00-0	AP TUNDRA HOLDINGS LIMITED	ST. LOUIS	MO	APOLLO	12/29/2020		3,960,000			1.056
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	ARDIAN	12/18/2015	3		5,046,168		1.670
000000-00-0	ASF VIII B L.P.	EDINBURGH	GBR	ARDIAN	12/13/2018	3		6,068,951		1.111
000000-00-0	ASTORG PARTNERS VII, L.P.	PARIS	FRA	ASTORG ASSET MANAGEMENT, S.A R.L.	12/17/2018	3		7,682,796		0.635
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	ATLAS HOLDINGS, LLC	04/06/2018	3		6,106,519		1.238
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	BANNER RIDGE FUND III GP, LLC	10/29/2019	3		10,472,985		4.000
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	BENEFIT STREET PARTNERS	12/02/2016	2		1,181,768		4.894
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MANAGEMENT INC.	02/04/2020	3	1,531,900			2.692
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES	11/07/2014	3		460,753		2.180
13139#-10-3	CALTIUS PARTNERS IV	LOS ANGELES	CA	CALTIUS MEZZANINE	04/07/2008	2		52,896		2.951
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	CAPVEST PARTNERS LLP	06/29/2018	3		1,882,440		5.940
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS	02/13/2015	3		1,503,629		5.302
000000-00-0	CAYMAN UNIVERSE HOLDINGS LLC	GEORGE TOWN	CYM	WALKERS FIDUCIARY LIMITED	08/27/2020		565,307			2.662
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS	11/22/2017	3		2,016,852		0.760
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS	12/09/2011	3		531,187		0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS	06/12/2015	3		(194,947)		1.188
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	ESTANCIA CAPITAL PARTNERS	07/06/2018	3		13,075,727		8.330
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	UNIGESTION GP S.A.R.L.	02/28/2019	3		4,020,538		11.150
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	ESD PARTNERS, LLC	03/11/2016	3		1,342,603		7.323
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P.	LONDON	GBR	ESD PARTNERS, LLC	09/27/2019	3		1,566,600		6.625
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	FIVE POINT CAPITAL	12/19/2014	3		542,737		1.767
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	03/01/2019	2		10,862,698		0.630
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V EXPANSION (A) LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	05/29/2020	2	1,750,000			1.250
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	GPE III GP, LP	10/25/2007	3		59,799		6.286
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	GLENDOWER CAPITAL LLP	04/16/2018	3		7,378,841		1.882
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS	08/07/2015	3		326,953		2.660
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	INDUSTRY VENTURES	02/12/2016	1		4,400,000		3.900
000000-00-0	KINDERHOOK CAPITAL FUND III	NEW YORK	NY	KINDERHOOK CAPITAL	03/15/2010	3		1,000,073		5.000
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	KINDERHOOK CAPITAL	06/13/2014	3		283,125		2.347
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	LANDMARK PARTNERS	03/10/2008	3		45,071		3.755
000000-00-0	LUXOR CAPITAL PARTNERS LIQUIDATING SPV, LLC	NEW YORK	NY	LUXOR CAPITAL GROUP, LP	12/31/2019	13	59,971			0.082
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG	03/07/2018	3		2,865,526		3.680
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	MONTAUK TRIGUARD PARTNERS	02/20/2008	3		404,169		12.354
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	MONTAUK TRIGUARD PARTNERS	01/28/2011	3		1,551,951		24.410
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC	05/26/2017	3		3,770,719		2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NYL CAPITAL PARTNERS	12/31/2010	2		(175,848)		2.594
000000-00-0	NYLIM MEZZANINE PARTNER II	NEW YORK	NY	NYL CAPITAL PARTNERS	09/10/2007	2		10,291		3.893
000000-00-0	OC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC	12/20/2019	1	2,000,000	1,570,000		10.000
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC	02/28/2018	3		768,979		4.205
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC	06/12/2015	2		77,045		2.730
000000-00-0	RCP SECONDARY OPPORTUNITY FUND	CHICAGO	IL	RCP ADVISORS	02/16/2010	3		18,908		7.560
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN	02/06/2006	3		3,770		3.996
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN	09/30/2010	3		646,367		4.234
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS	FINDEL	LUX	ROCKET INTERNET CAPITAL PARTNERS LUX II S.A.R.L	06/04/2019	3	2,021,097	3,266,157		1.667
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC	02/13/2015	3		509,685		2.250
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	STEPSTONE GROUP	09/16/2016	3		461,536		3.158
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP	04/18/2019	3	4,999,539	13,724		3.200
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	04/07/2008	3		152,041		3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	09/30/2010	3		1,767,977		3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	03/28/2014	3		813,569		0.818
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	03/11/2016	3		1,510,169		0.520
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	06/26/2020	3	485,700	308,116		2.006
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	02/02/2018	3		10,086,171		3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	12/21/2018	3		(794,661)		0.660
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL	12/05/2014	3		517,922		1.159
000000-00-0	TCW/CRESCENT MEZZANINE V	LOS ANGELES	CA	TCW/CRESCENT MEZZANINE LLC	05/05/2008	2		179,464		1.489
891868-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	BABSON CAPITAL	07/14/2008	2		36,733		3.480
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	TREE LINE CAPITAL PARTNERS	11/21/2018	2		1,000,000		6.255
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS	06/01/2010	3		90,333		8.310
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND II LP	LONDON	GBR	WARWICK CAPITAL PARTNERS	06/19/2017	2		1,535,382		8.200
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND III	LONDON	GBR	WARWICK CAPITAL PARTNERS	08/20/2020	2	8,523,113			3.333

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	WESTVIEW CAPITAL PARTNERS II	BOSTON	MA	WESTVIEW CAPITAL MANAGEMENT II	08/31/2009	3		87,454		4.603
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	EDELMAN & GUILL ENERGY LP	02/16/2010	3		38,966		2.435
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS	03/31/2017	2		16,841		2.097
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS	09/12/2014	2		1,257,730		4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated							25,896,627	122,161,885		XXX
000000-00-0	PACIFIC ABSOLUTE RETURNS STRATEGY	NEWPORT BEACH	CA	INTERNALLY FORMED	10/29/2013			174,670		100.000
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED	04/15/2019	2		32,909,096		100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED	01/25/2019	3		50,884,855		100.000
000000-00-0	PACIFIC GLOBAL ASSET MANAGEMENT LLC	NEWPORT BEACH	CA	INTERNALLY FORMED	09/07/2012			13,883,215		100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED	07/01/2016	2		4,984,199		75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED	10/17/2017	2		14,566,806		90.924
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED	02/28/2019	2		30,260,976		100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED	12/31/2013	3		2,197,731		78.493
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED	07/01/2016	3		5,958,284		78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED	10/17/2017	3		56,304,006		90.960
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED	03/06/2019	3		37,010,038		100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED	06/28/2018	3		1,136,342		35.714
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED	06/21/2019			1,603,081		30.606
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	INTERNALLY FORMED	12/22/2020	2	3,296,618			39.340
000000-00-0	PACIFIC SELECT DISTRIBUTORS, LLC	NEWPORT BEACH	CA	INTERNALLY FORMED	01/01/2015			14,900,000		100.000
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	INTERNALLY FORMED	07/31/2020	2		1,798,161		9.983
2099999. Joint Venture Interests - Common Stock - Affiliated							3,296,618	268,571,460		XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED	12/31/1997			118,887,950		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								118,887,950		XXX
575767-AQ-1	MASS MUTUAL LIFE INS CO SUB 144A	SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	04/13/2020	1		1,692,996		
2799999. Surplus Debentures, etc - Unaffiliated								1,692,996		XXX
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	ADVANCE STORES COMPANY	07/20/2015			18,147,969		
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE	12/06/2010			37,904,388		
191216-F@-4	COCA-COLA CO	ATLANTA	GA	COCA-COLA CO	04/08/2019			238,882,344		
713448-C*-7	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL	05/06/2020			204,616,531		
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSI	12/31/2016			40,025,109		
642718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	PROCTOR & GAMBLE	08/31/2016			233,939,982		
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORP SVCS	07/20/2020			136,796,568		
88579Y-B@-9	3M CO SVCS	ST. PAUL	MN	3M CO SVCS	07/20/2020			25,106,396		
742718-H*-3	UPS SVCS	ATLANTA	GA	UPS SVCS	07/20/2020			323,670,693		
931142-J@-3	WALMART STORES, INC.	BENTONVILLE	AR	WALMART	12/22/2010			396,521,719		
4599999. Working Capital Finance Investment - Unaffiliated								1,655,611,699		XXX
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXII	CLEARWATER	FL	CHURCHILL STATESIDE	08/06/2020		1,024,079	19,457,492		
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXIII	CLEARWATER	FL	CHURCHILL STATESIDE	08/10/2020		261,762	24,879,879		
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX LLC	CLEARWATER	FL	CHURCHILL STATESIDE	05/21/2020		15,233,578			
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI LLC	CLEARWATER	FL	CHURCHILL STATESIDE	06/11/2020		14,909,549			
000000-00-0	TEXAS HISTORIC STRUCTURE TAX CREDIT	HOUSTON	TX	SCF II, LLC	10/31/2019		2,880,000			
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	U.S. BANCORP	03/17/2020		525,172	56,309,144		
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	U.S. BANCORP	04/08/2020		12,413,856	50,290,440		
4699999. Any Other Class of Assets - Unaffiliated							47,247,996	150,936,955		XXX
4899999. Total - Unaffiliated							73,144,623	1,930,403,535		XXX
4999999. Total - Affiliated							3,296,618	387,459,410		XXX
5099999 - Totals							76,441,241	2,317,862,945		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	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	NORMAL DISTRIBUTION	04/14/2016	12/31/2020	350,110							350,110	350,110				
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	12/31/2020	1,601,683							1,601,683	1,601,683				
000000-00-0	ASF VIII B L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/13/2018	12/31/2020	617,257							617,257	617,257				
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	NORMAL DISTRIBUTION	04/06/2018	12/31/2020	416,823							416,823	416,823				
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/29/2019	12/31/2020	1,611,912							1,611,912	1,611,912				
000000-00-0	BAYVIEW CAPITAL PARTNERS II	MINNETONKA	MN	NORMAL DISTRIBUTION	03/20/2006	12/31/2020	26,477							26,477	26,477				
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	12/31/2020	2,222,888							2,222,888	2,222,888				
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	NORMAL DISTRIBUTION	02/04/2020	12/31/2020	22,431							22,431	22,431				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV	LOS ANGELES	CA	NORMAL DISTRIBUTION	06/19/2006	12/31/2020	52,583							52,583	52,583				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV	LOS ANGELES	CA	NORMAL DISTRIBUTION	06/19/2006	12/31/2020	70,110							70,110	70,110				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	12/31/2020	357,904							357,904	357,904				
13139#-10-3	CALTIUS PARTNERS IV	LOS ANGELES	CA	NORMAL DISTRIBUTION	04/07/2008	12/31/2020	229,957							229,957	229,957				
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	12/31/2020	10,146,102							10,146,102	10,146,102				
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	NORMAL DISTRIBUTION	11/22/2017	12/31/2020	1,232,379							1,232,379	1,232,379				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	12/31/2020	1,989,312							1,989,312	1,989,312				
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	12/31/2020	2,437,297							2,437,297	2,437,297				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	12/31/2020	2,766,369							2,766,369	2,766,369				
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	12/31/2020	699,867							699,867	699,867				
000000-00-0	EIG ENERGY FUND XIV	LOS ANGELES	CA	NORMAL DISTRIBUTION	12/03/2007	12/31/2020	58,861							58,861	58,861				
000000-00-0	ESD MANAGEMENT IV	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	12/31/2020	271,914							271,914	271,914				
000000-00-0	ESD MANAGEMENT V	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	03/11/2016	12/31/2020	557,018							557,018	557,018				
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	NORMAL DISTRIBUTION	07/06/2018	12/31/2020	6,785,995							6,785,995	6,785,995				
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	NORMAL DISTRIBUTION	12/19/2014	12/31/2020	353,437							353,437	353,437				
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	NORMAL DISTRIBUTION	03/01/2019	12/31/2020	854,871							854,871	854,871				
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	NORMAL DISTRIBUTION	10/25/2007	12/31/2020	331,056							331,056	317,430				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	NORMAL DISTRIBUTION	04/16/2018	12/31/2020	2,023,938							2,023,938	2,023,938				
000000-00-0	GSO SPECIAL SITUATIONS FUND, LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	12/31/2020	194,092							194,092	194,092				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	08/07/2015	12/31/2020	663,643							663,643	663,643				
000000-00-0	IMPACT GCM GROSVENOR CALIFORNIA SBIC FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	04/23/2014	12/31/2020	1,965,187							1,965,187	1,965,187				
000000-00-0	INDUSTRY VENTURES IV	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	08/31/2006	12/31/2020	235,406							235,406	235,406				
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	02/12/2016	12/31/2020	3,727,874							3,727,874	3,727,874				
000000-00-0	KINDERHOOK CAPITAL FUND III	NEW YORK	NY	TERMINATED	03/15/2010	12/31/2020	7,127,886	(12,552,698)			3,826,829	(8,725,869)		7,127,886	7,127,886				6,148,717
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	06/13/2014	12/31/2020	4,187,341							4,187,341	4,187,341				
000000-00-0	LANDMARK EQUITY PARTNERS XIII	SIMSBURY	CT	NORMAL DISTRIBUTION	01/09/2006	12/31/2020	3,743,518							3,743,518	3,743,518				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	12/31/2020	1,036,138							1,036,138	1,036,138				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	12/31/2020	565,170							565,170	565,170				
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A	NEW YORK	NY	NORMAL DISTRIBUTION	01/09/2006	12/31/2020	476,234							476,234	476,234				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	12/31/2020	3,582,690							3,582,690	3,582,690				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	12/31/2020	2,296,417							2,296,417	2,296,417				
000000-00-0	LONG POND CAPITAL QP FUND SERIES C	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	12/31/2020	499,980							499,980	499,980				
000000-00-0	LS POWER EQUITY PARTNERS II	NEW YORK	NY	NORMAL DISTRIBUTION	04/23/2007	12/31/2020	27,767							27,767	27,767				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	12/31/2020	1,689,651							1,689,651	1,689,651				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	12/31/2020	7,262,547							7,262,547	7,262,547				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	12/31/2020	2,279,181							2,279,181	2,279,181				
000000-00-0	NYLIM MEZZANINE PARTNER II	NEW YORK	NY	TERMINATED	09/10/2007	12/31/2020	10,091	(67,078)				(67,078)		10,091	10,091				58,523
000000-00-0	PANTHEON ASIA FUND II	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	08/31/1998	12/31/2020	145,892							145,892	145,892				
000000-00-0	PANTHEON GLOBAL SECONDARY FUND III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	11/20/2006	12/31/2020	230,000							230,000	230,000				
000000-00-0	PINE RIVER FUND L.P.	MINNETONKA	MN	NORMAL DISTRIBUTION	12/01/2019	12/31/2020	64,852							64,852	64,852				
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	NORMAL DISTRIBUTION	02/28/2018	12/31/2020	367,533							367,533	367,533				
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III	NEW YORK	NY	NORMAL DISTRIBUTION	06/12/2015	12/31/2020	4,276,401							4,276,401	4,276,401				
000000-00-0	PSILOS GROUP PARTNER III	NEW YORK	NY	TERMINATED	01/08/2007	12/31/2020	5,982,260	(1,558,034)			109,729	(1,448,305)		5,982,260	5,982,260				3,923,893
000000-00-0	RCP SECONDARY OPPORTUNITY FUND	CHICAGO	IL	NORMAL DISTRIBUTION	02/16/2010	12/31/2020	1,147,698							1,147,698	1,147,698				

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	RLH INVESTORS III	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2010	12/31/2020	4,487,525							4,487,525	4,487,525				
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	12/31/2020	29,631							29,631	29,631				
000000-00-0	STEPSTONE INTERNATIONAL INVESTORS III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	12/31/2020	93,906							93,906	93,906				
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	NORMAL DISTRIBUTION	09/16/2016	12/31/2020	1,709,952							1,709,952	1,709,952				
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	04/18/2019	12/31/2020	1,007,961							1,007,961	1,007,961				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	12/31/2020	1,535,799							1,535,799	1,535,799				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	12/31/2020	4,062,205							4,062,205	4,062,205				
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	12/31/2020	2,410,847							2,410,847	2,410,847				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	12/31/2020	4,298,211							4,298,211	4,298,211				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	12/31/2020	2,325,511							2,325,511	2,325,511				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	12/31/2020	11,444							11,444	11,444				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	12/31/2020	24,031							24,031	24,031				
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	NORMAL DISTRIBUTION	12/05/2014	12/31/2020	21,087							21,087	21,087				
000000-00-0	TCW/CRESCENT MEZZANINE V	LOS ANGELES	CA	NORMAL DISTRIBUTION	05/05/2008	12/31/2020	362,612							362,612	362,612				
891868-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	NORMAL DISTRIBUTION	07/14/2008	12/31/2020	2,061,968							2,061,968	2,061,968				
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	11/21/2018	12/31/2020	2,026,583							2,026,583	2,026,583				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	12/31/2020	1,043,899							1,043,899	1,043,899				
000000-00-0	UNITED STATES POWER FUND II	NEEDHAM	MA	NORMAL DISTRIBUTION	03/28/2006	12/31/2020	131,181							131,181	131,181				
000000-00-0	UNITED STATES POWER FUND III	NEEDHAM	MA	NORMAL DISTRIBUTION	03/12/2007	12/31/2020	18,518							18,518	18,518				
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	02/16/2010	12/31/2020	60,814							60,814	60,814				
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/31/2017	12/31/2020	75,290							75,290	75,290				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	12/31/2020	125,768							125,768	125,768				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							119,798,743	(14,177,810)			3,936,558	(10,241,252)		119,798,743	119,785,117				10,131,133
000000-00-0	PACIFIC ABSOLUTE RETURNS STRATEGY	NEWPORT BEACH	CA	TERMINATED	10/29/2013	12/31/2020					(174,670)	(174,670)							
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	12/31/2020	5,571,144							5,571,144	5,571,144				
000000-00-0	PACIFIC LIFE AVIATION HOLDINGS LLC	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/30/2017	12/31/2020	2,119,460							2,119,460	2,119,460				
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	12/31/2020	10,304,989							10,304,989	10,304,989				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	12/31/2020	8,364,652							8,364,652	8,364,652				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	12/31/2020	57,306							57,306	57,306				
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	12/31/2020	10,438,065							10,438,065	10,438,065				
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	12/31/2020	350,572							350,572	350,572				
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/06/2019	12/31/2020	12,328							12,328	12,328				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	12/31/2020	883,285							883,285	883,285				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, L.P.	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	12/31/2020	331,871							331,871	331,871				
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/31/2020	12/31/2020	104,323							104,323	104,323				
000000-00-0	SWELL INVESTING HOLDING, LLC	NEWPORT BEACH	CA	TERMINATED	03/31/2018	12/31/2020	622,211							554,058	554,058		(68,153)	(68,153)	
000000-00-0	TRESTLES CLO III	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	10/28/2018	12/31/2020	50,000,000	(7,532,027)				(7,532,027)		50,000,000	50,000,000				715,400
2099999. Joint Venture Interests - Common Stock - Affiliated							89,160,206	(7,532,027)			(174,670)	(7,706,697)		89,092,053	89,092,053		(68,153)	(68,153)	715,400
000000-00-0	CALIFORNIA SMART GROWTH FUND IV, LP / REO #3982	SAN FRANCISCO	CA	NORMAL DISTRIBUTIONS	10/25/2006	12/31/2020	1,367,636							427,056	427,056				
000000-00-0	IHP FUND III/V (MERGED)/ REO #3967	IRVINE	CA	NORMAL DISTRIBUTIONS	03/19/2003	12/31/2020	5,380,810							4,316,544	4,316,544				
000000-00-0	LANDMARK REAL ESTATE FUND IV / REO #3994	SIMSBURY	CT	LIQUIDATION OF FUND	03/27/2002	02/25/2020	26,152	(26,152)			20,387	(5,765)		20,387	20,387				82
000000-00-0	LBA REALTY FUND II LP / REO #3974	NEWPORT BEACH	CA	NORMAL DISTRIBUTIONS	08/29/2005	12/31/2020	3,838,698							356,294	356,294				
000000-00-0	LBA REALTY FUND III LP / REO #3985	NEWPORT BEACH	CA	NORMAL DISTRIBUTIONS	09/14/2006	12/31/2020	4,291,078							331,675	331,675				
000000-00-0	NORTH HAVEN RE FUND VII GLOBAL / REO#3979	NEW YORK	NY	NORMAL DISTRIBUTIONS	06/30/2008	12/31/2020	1,065,056							442,263	442,263				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							15,969,430	(26,152)			20,387	(5,765)		5,894,219	5,894,219				82
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	12/31/2020	79,037,584							79,037,584	79,037,584				85,736,268
2299999. Joint Venture Interests - Real Estate - Affiliated							79,037,584							79,037,584	79,037,584				85,736,268
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	12/31/2020	40,688,138							40,688,138	40,688,138				
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	12/06/2010	12/31/2020	35,056,087							35,056,087	35,056,087				
191216-F@-4	COCA-COLA CO	ATLANTA	GA	NORMAL DISTRIBUTIONS	04/08/2019	12/31/2020	307,814,699							307,814,699	307,814,699				
713448-C*-7	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	05/06/2020	12/31/2020	115,459,829							115,459,829	115,459,829				

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
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	12/31/2016	12/31/2020	72,850,844							72,850,844	72,850,844				
642718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	NORMAL DISTRIBUTIONS	08/31/2016	12/31/2020	319,986,457							319,986,457	319,986,457				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	07/20/2020	12/31/2020	101,191,916							101,191,916	101,191,916				
88579Y-B@-9	3M CO SVCS	ST. PAUL	MN	NORMAL DISTRIBUTIONS	07/20/2020	12/31/2020	25,133,054							25,133,054	25,133,054				
742718-H*-3	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	07/20/2020	12/31/2020	149,518,529							149,518,529	149,518,529				
931142-J@-3	WALMART STORES, INC.	BENTONVILLE	AR	NORMAL DISTRIBUTIONS	12/22/2010	12/31/2020	397,780,824							397,780,824	397,780,824				
4599999. Working Capital Finance Investment - Unaffiliated							1,565,480,377							1,565,480,377	1,565,480,377				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXII	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	12/31/2020	20,481,571							20,481,571	20,481,571				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXIII	CLEARWATER	FL	NORMAL DISTRIBUTION	08/10/2020	12/31/2020	22,976,531							22,976,531	22,976,531				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND X	CLEARWATER	FL	NORMAL DISTRIBUTION	10/05/2017	12/31/2020	262,925							262,925	262,925				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	11/22/2017	12/31/2020	805,684							805,684	805,684				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	12/31/2020	709,904							709,904	709,904				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	12/31/2020	426,426							426,426	426,426				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	05/21/2020	12/31/2020	15,233,578							15,233,578	15,233,578				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	06/11/2020	12/31/2020	14,909,549							14,909,549	14,909,549				
000000-00-0	TEXAS HISTORIC STRUCTURE TAX CREDIT	HOUSTON	TX	NORMAL DISTRIBUTION	10/31/2019	12/31/2020	2,880,000							2,880,000	2,880,000				
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/17/2020	12/31/2020	49,165,364							49,165,364	49,165,364				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	12/31/2020	54,405,786							54,405,786	54,405,786				
4699999. Any Other Class of Assets - Unaffiliated							182,257,318							182,257,318	182,257,318				
4899999. Total - Unaffiliated							1,883,505,868	(14,203,962)			3,956,945	(10,247,017)		1,873,430,657	1,873,417,031				10,131,215
4999999. Total - Affiliated							168,197,790	(7,532,027)			(174,670)	(7,706,697)		168,129,637	168,129,637		(68,153)	(68,153)	86,451,668
5099999 - Totals							2,051,703,658	(21,735,989)			3,782,275	(17,953,714)		2,041,560,294	2,041,546,668		(68,153)	(68,153)	96,582,883

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
82340*-AB-3	SHEPHERDS FLAT SR NT SER A1G				1.A FE	17,000,000	125.0800	21,263,648	17,000,000	17,000,000					4.480	4.480	JAJO	129,046	761,600	05/02/2011	04/30/2032
912810-FA-1	US TREASURY BOND				1.A	15,285,938	137.8320	20,674,800	15,000,000	15,097,972		(11,624)			6.375	6.253	FA	361,192	956,250	10/27/1997	08/15/2027
912810-RJ-9	US TREASURY NT				1.A	472,363	129.1880	645,938	500,000	473,820		710			3.000	3.319	MN	1,948	15,000	11/29/2018	11/15/2044
912810-RP-5	US TREASURY NT				1.A	249,717	129.8950	324,736	250,000	249,749		7			3.000	3.006	MN	974	7,500	11/23/2015	11/15/2045
912810-RU-4	US TREASURY NT				1.A	488,008	127.5160	637,578	500,000	488,585		289			2.875	3.003	MN	1,866	14,375	12/19/2018	11/15/2046
912810-SD-1	US TREASURY NT				1.A	492,012	131.2930	656,465	500,000	492,359		173			3.000	3.083	FA	5,666	15,000	12/18/2018	08/15/2048
912810-SE-9	US TREASURY NT				1.A	528,671,875	140.1880	700,937,500	500,000,000	527,492,971		(616,283)			3.375	3.080	MN	2,190,953	16,875,000	01/18/2019	11/15/2048
912810-SJ-8	US TREASURY NT				1.A	8,798,086	114.2030	10,278,279	9,000,000	8,803,442		4,718			2.250	2.355	FA	76,488	202,500	11/08/2019	08/15/2049
912810-SN-9	US TREASURY NT				1.A	499,375	90.5160	452,578	500,000	499,382		7			1.250	1.255	MN	811	3,125	07/24/2020	05/15/2050
912828-3Q-1	US TREASURY NT				1.A	493,008	100.0560	500,278	500,000	499,869		3,414			2.000	2.697	JJ	4,620	10,000	12/17/2018	01/15/2021
912828-4A-5	US TREASURY NT				1.A	304,723	105.3560	316,067	300,000	302,646		(1,186)			2.625	2.205	FA	2,676	7,875	03/25/2019	02/28/2023
912828-5M-8	US TREASURY NT				1.A	800,654	118.3400	887,549	750,000	792,832		(4,909)			3.125	2.327	MN	3,043	23,438	05/23/2019	11/15/2028
912828-5N-6	US TREASURY NT				1.A	503,945	112.2540	561,270	500,000	502,866		(538)			2.875	2.749	MN	1,264	14,375	12/18/2018	11/30/2025
912828-5R-7	US TREASURY NT				1.A	799,656	102.3790	819,031	800,000	799,887		116			2.625	2.640	JD	981	21,000	12/21/2018	12/15/2021
912828-6D-7	US TREASURY NT				1.A	1,502,930	100.3570	1,505,352	1,500,000	1,500,246		(1,522)			2.500	2.397	FA	12,742	37,500	03/20/2019	02/28/2021
912828-6T-2	US TREASURY NT				1.A	506,621	112.9530	564,766	500,000	505,660		(609)			2.375	2.226	MN	1,542	11,875	05/29/2019	05/15/2029
912828-6Y-1	US TREASURY NT	SD			1.A	5,168,910	102.3480	5,270,907	5,150,000	5,160,192		(6,879)			1.750	1.612	JD	4,209	90,125	09/23/2019	06/15/2022
912828-C5-7	US TREASURY NT				1.A	2,064,297	100.5010	2,010,010	2,000,000	2,003,040		(12,361)			2.250	1.623	MS	11,497	45,000	04/07/2016	03/31/2021
912828-K7-4	US TREASURY NT				1.A	489,648	107.6910	538,457	500,000	494,824		1,052			2.000	2.237	FA	3,777	10,000	11/05/2015	08/15/2025
912828-S2-7	US TREASURY NT				1.A	991,719	100.5000	1,005,000	1,000,000	997,741		4,490			1.125	1.583	JD	31	11,250	08/26/2019	06/30/2021
912828-SV-3	US TREASURY NT	SD			1.A	832,788	102.2270	848,481	830,000	831,461		(1,047)			1.750	1.620	MN	1,886	14,525	09/23/2019	05/15/2022
912828-WZ-9	US TREASURY NT				1.A	1,510,098	102.1720	1,532,579	1,500,000	1,502,419		(1,798)			1.750	1.627	AO	4,496	26,250	04/01/2016	04/30/2022
912828-XB-1	US TREASURY NT				1.A	1,112,607	107.9140	1,214,034	1,125,000	1,119,135		1,264			2.125	2.251	MN	3,104	23,906	07/28/2015	05/15/2025
912828-Z9-4	US TREASURY NT				1.A	1,387,496	105.7310	1,374,497	1,300,000	1,380,967		(6,530)			1.500	0.791	FA	7,365	9,750	03/26/2020	02/15/2030
912828-ZC-7	US TREASURY NT				1.A	309,727	103.5120	310,535	300,000	308,228		(1,499)			1.125	0.459	FA	1,147	1,688	03/26/2020	02/28/2025
912828-ZD-5	US TREASURY NT				1.A	251,084	100.8050	252,012	250,000	250,805		(279)			0.500	0.353	MS	373	625	03/26/2020	03/15/2023
912828-ZE-3	US TREASURY NT				1.A	1,002,930	100.5630	1,005,625	1,000,000	1,002,626		(304)			0.625	0.582	MS	1,597	3,125	04/06/2020	03/31/2027
912828-ZV-5	US TREASURY NT				1.A	1,000,195	99.5430	995,430	1,000,000	1,000,182		(13)			0.500	0.497	JD	14	2,500	07/07/2020	06/30/2027
912828-ZW-3	US TREASURY NT				1.A	997,617	99.7270	997,266	1,000,000	997,845		228			0.250	0.298	JD	7	1,250	07/08/2020	06/30/2025
91282C-AK-7	US TREASURY NT	SD			1.A	59,913	99.9220	59,953	60,000	59,922		9			0.125	0.173	MS	22		09/09/2020	09/15/2023
91282C-AX-9	US TREASURY NT				1.A	3,998,125	100.0080	4,000,312	4,000,000	3,998,205		80			0.125	0.149	MN	440		11/30/2020	11/30/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						598,046,065	XXX	782,440,929	569,115,000	596,609,879		(650,823)			XXX	XXX	XXX	2,835,775	19,216,407	XXX	XXX
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND			4	1.A	11,077,268	110.8310	13,204,663	11,914,192	11,539,994		94,284			5.000	5.855	MON	49,642	584,339	09/29/2005	10/01/2035
38374E-HT-7	GNMA SER 2003-105 CL Z			4	1.A	8,162,182	110.3320	10,835,949	9,821,200	9,002,112		34,819			4.500	6.861	MON	36,829	431,912	11/06/2003	11/01/2033
38374E-G9-2	GNMA SER 2003-113 CL ZA			4	1.A	12,103,803	110.0760	15,729,272	14,289,428	13,021,447		(63,501)			4.500	6.780	MON	53,585	628,123	12/02/2003	12/01/2033
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE			4	1.A	24,958,081	100.2440	25,097,448	25,036,320	24,975,706		16,369			0.552	0.633	MON	4,216	256,613	12/04/2019	09/20/2049
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG			4	1.A	33,831,775	100.2960	34,070,406	33,969,777	33,849,067		16,228			0.602	0.715	MON	6,240	369,460	12/05/2019	09/20/2049
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF			4	1.A	31,081,496	100.3020	31,302,428	31,208,279	31,097,279		14,813			0.602	0.714	MON	5,733	339,988	12/05/2019	09/20/2049
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE			4	1.A	31,724,450	100.3620	31,878,992	31,764,155	31,741,207		16,109			0.602	0.625	MON	5,835	342,578	12/04/2019	11/20/2049
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF			4	1.A	30,192,229	100.2410	30,298,080	30,225,288	30,208,927		16,014			0.602	0.619	MON	5,556	312,521	12/03/2019	11/20/2049
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF			4	1.A	26,055,122	100.3520	26,179,479	26,087,731	26,073,982		18,241			0.602	0.617	MON	4,792	274,975	12/04/2019	11/20/2049
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB			4	1.A	484,796	107.1100	546,105	509,855	505,103		1,084			6.500	7.208	MON	2,762	31,939	01/01/1999	06/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						209,671,201	XXX	219,142,823	214,826,226	212,014,825		164,461			XXX	XXX	XXX	175,191	3,572,448	XXX	XXX
83162C-RR-6	SBAP 2008-20C CL 1			1	1.A	2,764,520	109.1160	3,016,528	2,764,520	2,764,520					5.490	5.490	MS	50,591	139,814	02/28/2008	03/01/2028
83162C-RS-4	SBAP 2008-20D CL 1			1	1.A	2,832,811	109.4780	3,101,316	2,832,811	2,832,811					5.370	5.370	AO	38,030	137,649	04/02/2008	04/01/2028
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						5,597,330	XXX	6,117,844	5,597,330	5,597,330					XXX	XXX	XXX	88,621	277,462	XXX	XXX
0599999. Total - U.S. Government Bonds						813,314,597	XXX	1,007,701,596	789,538,556	814,222,034		(486,362)			XXX	XXX	XXX	3,099,587	23,066,317	XXX	XXX
29135L-AB-6	ABU DHABI GOVT INT'L SR NT 144A		D		1.C FE	272,297	125.6250	288,937	230,000	271,131		(969)			4.125	3.133	AO	2,108	9,488	10/17/2019	10/11/2047

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
29135L-AJ-9	ABU DHABI GOVT INT'L SR NT 144A		D		1.C FE	4,806,800	121.9000	6,095,000	5,000,000	4,809,173		2,373			3.875	4.100	AO	40,365	96,875	04/08/2020	04/16/2050
29135L-AN-0	ABU DHABI GOVT INT'L SR NT 144A		D		1.C FE	6,000,000	93.2660	5,595,960	6,000,000	6,000,000					2.700	2.700	MS	53,550		08/25/2020	09/02/2070
03845E-AA-0	ARAB PETROLEUM INVST SR NT 144A		D		1.C FE	24,957,500	107.9770	26,994,340	25,000,000	24,975,860		8,240			4.125	4.163	MS	295,052	1,031,250	09/11/2018	09/18/2023
N0431#-AH-3	ARUBA SR NT		D		2.C	15,000,000	109.7980	16,469,738	15,000,000	15,000,000					6.100	6.100	MS	231,292	915,000	03/31/2014	03/31/2024
135087-F8-2	CANADIAN GOVT NT	C	B		1.A FE	3,779,878	103.3290	4,261,458	4,124,165	3,993,333		18,563		81,792	1.000	1.521	JD	3,493	39,225	06/19/2017	06/01/2027
135087-G3-2	CANADIAN GOVT NT	C	B		1.A FE	1,887,897	100.4070	2,029,444	2,021,218	2,006,042		12,433		41,143	0.500	1.152	MS	3,369	9,724	06/19/2017	03/01/2022
135087-XW-9	CANADIAN GOVT NT	C	B		1.A FE	13,212,622	161.5710	14,794,698	9,156,778	13,041,304		(191,429)		262,672	5.000	1.964	JD	38,779	435,551	06/19/2017	06/01/2037
141844-AF-7	CARIBBEAN DEV BK NT 144A		D		1.B FE	25,000,000	113.5100	28,377,400	25,000,000	25,000,000					4.375	4.375	MN	157,986	1,093,750	11/06/2012	11/09/2027
219868-BS-4	CORP ANDINA DE FOMENTO SR NT		D		1.E FE	9,922,500	105.2010	10,520,100	10,000,000	9,986,486		8,796			4.375	4.472	JD	19,444	437,500	06/07/2012	06/15/2022
F26017-NR-4	DEXIA CREDIT LOCAL GOVT GTD SER EMTN		B		1.D FE	7,210,137	107.6030	7,351,920	6,832,468	6,905,888		(17,591)		207,063	2.125	1.851	FEB	128,529	142,127	06/14/2016	02/12/2025
29843Y-AB-1	EURASIAN DEV BAN SR NT 144A		D		2.B FE	3,747,500	105.1300	3,994,940	3,800,000	3,787,826		6,580			4.767	4.963	MS	50,822	181,146	10/09/2013	09/20/2022
302154-CX-5	EXPORT-IMPORT BANK KOREA SR NT FRN		D		1.C FE	10,000,000	100.4270	10,042,656	10,000,000	10,000,000					0.776	0.776	MJSD	647	146,382	06/18/2019	06/25/2022
30216J-AC-9	EXPORT-IMPORT BK INDIA SR NT 144A		D		2.C FE	24,954,750	110.0270	27,506,857	25,000,000	24,966,199		4,071			3.875	3.897	FA	403,646	968,750	01/25/2018	02/01/2028
30216J-AE-5	EXPORT-IMPORT BK INDIA SR NT 144A		D		2.C FE	9,954,300	106.7930	10,679,278	10,000,000	9,958,072		3,772			3.250	3.304	JJ	149,861	162,500	01/06/2020	01/15/2030
302154-BA-6	EXPORT-IMPORT BK KOREA SR NT		D		1.C FE	4,972,800	102.7870	5,139,350	5,000,000	4,997,669		3,188			4.375	4.443	MS	64,410	218,750	09/08/2011	09/15/2021
085209-AF-1	GOVT OF BERMUDA SR NT 144A		D	1	1.F FE	19,851,000	121.7500	24,350,000	20,000,000	19,876,094		12,190			4.750	4.843	FA	358,889	950,000	11/15/2018	02/15/2029
085209-AG-9	GOVT OF BERMUDA SR NT 144A		D	1	1.F FE	6,792,180	104.8750	7,131,500	6,800,000	6,792,434		254			2.375	2.388	FA	58,768		08/17/2020	08/20/2030
085209-AG-9	GOVT OF BERMUDA SR NT 144A	LS	D	1	1.F FE	199,770	104.8750	209,750	200,000	199,777		7			2.375	2.388	FA	1,728		08/17/2020	08/20/2030
448814-DF-7	HYDRO QUEBEC DEB		A		1.D FE	2,849,377	164.6670	4,697,947	2,853,000	2,850,897		137			9.375	9.387	AO	56,466	267,469	04/05/1990	04/15/2030
448814-DF-7	HYDRO QUEBEC DEB	LS	A		1.D FE	146,813	164.6670	242,060	147,000	146,892		7			9.375	9.387	AO	2,909	13,781	04/05/1990	04/15/2030
448814-DM-2	HYDRO QUEBEC DEB		A		1.D FE	10,259,750	100.6030	10,060,290	10,000,000	10,016,093		(10,407)			9.400	7.397	FA	391,667	940,000	11/09/1994	02/01/2021
T6247R-CE-7	ITALY REP CPN DEPOSIT RCPTS 95-1 SER 53	@	D		2.C	1,553,956	99.7140	6,855,351	6,875,000	6,765,232		440,838			0.000	6.757	N/A			02/25/1999	03/27/2021
500630-CQ-9	KOREA DEV BANK SR NT FRN		D		1.C FE	1,000,000	100.6760	1,006,760	1,000,000	1,000,000					0.959	0.959	JAJO	2,316	21,566	06/27/2017	07/06/2022
651333-DR-4	NEWFOUNDLAND PROV DEB		A		1.F FE	5,000,000	113.9990	5,699,925	5,000,000	5,000,000					8.650	8.650	AO	82,896	432,500	10/08/1992	10/22/2022
669827-DL-8	NOVA SCOTIA PROV DEB		A		1.D FE	5,212,600	102.7290	5,136,470	5,000,000	5,006,616		(18,894)			9.125	8.711	MN	76,042	456,250	08/05/1994	05/01/2021
669827-DM-6	NOVA SCOTIA PROV DEB		A		1.D FE	1,966,000	109.6350	2,192,704	2,000,000	1,996,228		2,741			8.750	8.913	AO	43,750	175,000	03/31/1992	04/01/2022
669827-DP-9	NOVA SCOTIA PROV DEB		A		1.D FE	4,921,070	112.0000	5,600,005	5,000,000	4,989,489		5,983			8.250	8.395	JJ	173,021	412,500	07/27/1992	07/30/2022
69369E-AE-9	PERTAMINA PERSERO PT SR NT 144A		D		2.B FE	9,000,000	107.2500	9,652,503	9,000,000	9,000,000					4.300	4.300	MN	44,075	387,000	05/13/2013	05/20/2023
69370P-AA-9	PERTAMINA PERSERO SR NT 144A		D		2.B FE	10,000,000	135.5080	13,550,840	10,000,000	10,000,000					6.450	6.450	MN	55,542	645,000	05/22/2014	05/30/2044
69369E-AC-3	PERTAMINA PT SR NT 144A		D		2.B FE	7,779,450	105.1010	8,408,074	8,000,000	7,958,736		28,881			4.875	5.279	MN	62,833	390,000	10/11/2013	05/03/2022
69369E-AD-1	PERTAMINA PT SR NT 144A		D		2.B FE	9,646,112	127.7560	12,494,580	9,780,000	9,664,162		2,594			6.000	6.100	MN	94,540	586,800	04/26/2012	05/03/2042
69369E-AD-1	PERTAMINA PT SR NT 144A	LS	D		2.B FE	216,988	127.7560	281,064	220,000	217,394		58			6.000	6.100	MN	2,127	13,200	04/26/2012	05/03/2042
D2740*-AC-1	PORTIGON AG SUB NT SER 01-3		C		1.B	8,582,285	128.7430	9,834,743	7,639,067	8,131,211		(65,962)			6.030	4.832	JAN	459,356	457,370	11/30/2012	01/02/2027
D2740*-AD-9	PORTIGON AG SUB NT SER 05-3		C		1.B	15,179,459	131.5970	17,739,808	13,480,420	14,430,700		(108,302)			6.030	4.816	JAN	810,611	812,869	11/30/2012	01/02/2028
D2740*-AE-7	PORTIGON AG SUB NT SER 06-3		C		1.B	1,971,046	125.9620	2,219,412	1,761,970	1,870,497		(14,709)			6.030	4.817	JAN	105,952	106,247	11/30/2012	01/02/2027
D2740*-AF-4	PORTIGON AG SUB NT SER 07-3		C		1.B	88,718	122.8930	98,731	80,339	84,778		(568)			6.030	4.818	JAN	4,831	4,844	11/30/2012	01/02/2027
D2740*-AA-5	PORTIGON AG SUB NT SER 08-3		C		1.B	2,255,943	119.9700	2,441,507	2,035,098	2,128,945		(19,635)			6.030	4.818	JAN	122,376	121,014	11/30/2012	01/02/2025
D2740*-AB-3	PORTIGON AG SUB NT SER 09-3		C		1.B	2,383,624	123.9500	2,648,019	2,136,359	2,257,427		(19,568)			6.030	4.817	JAN	128,465	127,046	11/30/2012	01/02/2026
748148-PD-9	PROVINCE OF QUEBEC SER NN DEB		A		1.D FE	10,941,400	120.2660	12,026,600	10,000,000	10,210,010		(59,401)			7.125	6.369	FA	281,042	712,500	01/01/1999	02/09/2024
195325-BK-0	REPUBLIC OF COLOMBIA SR NT		D		2.C FE	322,217	145.8760	335,515	230,000	318,234		(3,593)			7.375	4.166	MS	4,853	16,963	11/21/2019	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA SR NT		D		2.C FE	197,820	134.0000	201,000	150,000	196,031		(1,491)			6.125	3.904	JJ	4,160	9,188	10/17/2019	01/18/2041
195325-DP-7	REPUBLIC OF COLOMBIA SR NT		D	1	2.C FE	13,985,370	115.9320	16,230,480	14,000,000	13,988,473		1,119			4.500	4.512	MS	185,500	630,000	01/23/2019	03/15/2029
195325-DQ-5	REPUBLIC OF COLOMBIA SR NT		D	1	2.C FE	8,220,200	126.9300	10,408,260	8,200,000	8,219,852		(486)			5.200	5.181	MN	54,484	426,400	10/17/2019	05/15/2049
195325-DR-3	REPUBLIC OF COLOMBIA SR NT		D	1	2.C FE	14,836,200	104.8010	15,720,150	15,000,000	14,849,237		13,037			3.000	3.128	JJ	188,750	225,000	01/21/2020	01/30/2030
455780-CE-4	REPUBLIC OF INDONESIA SR NT		D		2.B FE	4,958,300	119.0240	5,951,176	5,000,000	4,960,493		750			4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
455780-CF-1	REPUBLIC OF INDONESIA SR NT		D		2.B FE	4,987,800	116.1610	5,808,050	5,000,000	4,990,605		1,080			4.100	4.130	AO	38,153	205,000	04/17/2018	04/24/2028
455780-CS-3	REPUBLIC OF INDONESIA SR NT		D		2.B FE	6,329,856	116.2040	7,387,091	6,357,000	6,331,370		1,514			3.850	3.900	AO	51,668	122,372	04/06/2020	10/15/2030
455780-CS-3	REPUBLIC OF INDONESIA SR NT	LS	D		2.B FE	3,627,444	116.2040	4,233,313	3,643,000	3,628,312		868			3.850	3.900	AO	29,610	70,128	04/06/2020	10/15/2030
455780-CT-1	REPUBLIC OF INDONESIA SR NT		D		2.B FE	7,644,465	118.9410	9,170,351	7,710,000	7,645,230		765			4.200	4.250	AO	68,362	161,910	04/06/2020	10/15/2050
455780-CT-1	REPUBLIC OF INDONESIA SR NT	LS	D		2.B FE	287,535	118.9410	344,929	290,000	287,564		29			4.200	4.250	AO	2,571	6,090	04/06/2020	10/15/2050
455780-BX-3	REPUBLIC OF INDONESIA SR NT 144A		D		2.B FE	4,979,600	116.2980	5,814,924	5,000,000	4,986,764		1,882			4.350	4.401	JJ	104,521	217,500	12/01/2016	01/08/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455780-BY-1	REPUBLIC OF INDONESIA SR NT 144A		D		2.B FE	4,962,300	132.8250	6,641,250	5,000,000	4,964,635		621			5.250	5.300	JJ	126,146	262,500	12/01/2016	01/08/2047
698299-BN-3	REPUBLIC OF PANAMA SR NT		D	1	2.B FE	2,992,500	103.0000	3,090,000	3,000,000	2,992,640		140			2.252	2.276	MS	17,265		09/23/2020	09/29/2032
715638-BM-3	REPUBLIC OF PERU SR NT		D		2.A FE	10,409,800	157.2500	15,725,000	10,000,000	10,373,492		(4,977)			5.625	5.373	MN	67,188	562,500	01/25/2012	11/18/2050
857524-AC-6	REPUBLIC OF POLAND NT		D		1.G FE	14,925,650	110.7380	16,610,630	15,000,000	14,973,999		7,825			4.000	4.061	JJ	265,000	600,000	02/25/2014	01/22/2024
731011-AT-9	REPUBLIC OF POLAND SR NT		D		1.G FE	13,824,375	105.6690	15,850,350	15,000,000	14,678,291		136,501			3.000	4.024	MS	130,000	450,000	02/25/2014	03/17/2023
857524-AB-8	REPUBLIC OF POLAND SR NT		D		1.G FE	8,062,480	105.8040	8,464,302	8,000,000	8,009,284		(7,173)			5.000	4.901	MS	108,889	400,000	01/26/2012	03/23/2022
896292-AH-2	REPUBLIC OF TRINIDAD & T SR NT 144A		D		3.A FE	5,000,000	106.2500	5,312,500	5,000,000	5,000,000					4.375	4.375	JJ	100,260	218,750	12/11/2013	01/16/2024
80413T-AG-4	SAUDI INTL BOND SR NT 144A		D		1.F FE	4,953,650	111.6870	5,584,350	5,000,000	4,970,011		6,257			4.000	4.154	AO	41,111	200,000	04/10/2018	04/17/2025
80413T-AH-2	SAUDI INTL BOND SR NT 144A		D		1.F FE	7,954,560	120.7190	9,657,520	8,000,000	7,962,777		3,153			4.500	4.562	AO	74,000	360,000	04/10/2018	04/17/2030
80413T-AK-5	SAUDI INTL BOND SR NT 144A		D		1.F FE	24,769,500	118.7140	29,678,500	25,000,000	24,805,840		18,951			4.375	4.488	AO	227,865	1,093,750	01/09/2019	04/16/2029
80413T-AQ-2	SAUDI INTL BOND SR NT 144A		D		1.F FE	24,682,250	105.4960	26,374,000	25,000,000	24,702,755		20,505			2.750	2.876	FA	282,639	343,750	01/21/2020	02/03/2032
80413T-AR-0	SAUDI INTL BOND SR NT 144A		D		1.F FE	19,655,200	109.1450	21,829,000	20,000,000	19,659,798		4,598			3.750	3.840	FA	308,333	375,000	01/21/2020	01/21/2055
80413T-AU-3	SAUDI INTL BOND SR NT 144A		D		1.F FE	5,944,980	125.3950	7,523,700	6,000,000	5,945,325		345			4.500	4.550	AO	51,750	135,000	04/15/2020	04/22/2060
831588-AB-4	SLOVAK REPUBLIC SR NT 144A		D		1.F FE	9,908,200	105.4500	10,545,000	10,000,000	9,984,698		10,455			4.375	4.490	MN	48,611	437,500	05/10/2012	05/21/2022
46513A-GA-2	STATE OF ISRAEL SR NT		D		1.E FE	12,873,600	105.4360	13,706,620	13,000,000	12,978,368		13,731			4.000	4.116	JD	1,444	520,000	01/31/2012	06/30/2022
46513Y-JJ-8	STATE OF ISRAEL SR NT		D		1.E FE	241,200	128.8380	257,677	200,000	240,065		(945)			4.125	3.034	JJ	3,758	8,250	10/17/2019	01/17/2048
74727P-AR-2	STATE OF QATAR SR NT 144A		D	1	1.D FE	4,946,400	149.5000	7,475,000	5,000,000	4,954,297		1,085			5.750	5.826	JJ	128,576	287,500	11/29/2011	01/20/2042
74727P-BA-8	STATE OF QATAR SR NT 144A		D		1.D FE	5,978,940	118.5000	7,110,000	6,000,000	5,982,133		1,804			4.000	4.043	MS	71,333	240,000	03/06/2019	03/14/2029
74727P-BB-6	STATE OF QATAR SR NT 144A		D		1.D FE	250,100	136.4380	272,876	200,000	248,884		(1,012)			4.817	3.454	MS	2,863	9,634	10/17/2019	03/14/2049
74727P-BD-2	STATE OF QATAR SR NT 144A		D		1.D FE	6,986,700	117.6900	8,238,300	7,000,000	6,987,489		789			3.750	3.773	AO	54,688	131,250	04/07/2020	04/16/2030
74727P-BE-0	STATE OF QATAR SR NT 144A		D		1.D FE	2,000,000	130.2750	2,605,500	2,000,000	2,000,000					4.400	4.400	AO	18,333	44,000	04/07/2020	04/16/2050
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						565,175,716	XXX	648,878,033	565,152,882	569,109,536		262,397		592,671	XXX	XXX	XXX	8,028,946	22,908,408	XXX	XXX
1099999. Total - All Other Government Bonds						565,175,716	XXX	648,878,033	565,152,882	569,109,536		262,397		592,671	XXX	XXX	XXX	8,028,946	22,908,408	XXX	XXX
13063D-FR-4	CALIFORNIA ST			1	1.C FE	14,745,600	109.1160	16,367,400	15,000,000	14,759,606		5,177			3.625	3.720	AO	135,938	543,750	03/07/2018	10/01/2047
13063D-VZ-8	CALIFORNIA ST			1	1.C FE	2,235,040	113.2880	2,265,760	2,000,000	2,221,368		(13,672)			4.000	1.610	MN	24,889		09/03/2020	11/01/2045
13063D-WA-2	CALIFORNIA ST			1	1.C FE	21,000,600	109.0490	21,809,800	20,000,000	20,973,425		(27,175)			3.000	2.440	MN	186,667		09/03/2020	11/01/2050
13063D-WB-0	CALIFORNIA ST			1	1.C FE	5,574,500	112.8220	5,641,100	5,000,000	5,541,121		(33,379)			4.000	1.660	MN	62,222		09/03/2020	11/01/2050
419792-YF-7	HAWAII ST			1	1.C FE	6,360,998	114.3290	7,322,772	6,405,000	6,364,158		1,725			3.500	3.550	JJ	112,088	224,175	02/07/2019	01/01/2038
419792-A4-8	HAWAII ST			1	1.C FE	5,015,000	104.0940	5,220,314	5,015,000	5,015,000					2.782	2.782	AO	24,028		10/22/2020	10/01/2040
419792-ZC-3	HAWAII ST			1	1.C FE	14,196,303	101.5490	14,318,409	14,100,000	14,195,804		(499)			2.215	2.136	FA	120,588		12/09/2020	08/01/2037
419792-ZF-6	HAWAII ST			1	1.C FE	4,334,826	100.9340	4,350,255	4,310,000	4,334,717		(109)			2.293	2.226	FA	38,159		12/10/2020	08/01/2040
57582R-LK-0	MASSACHUSETTS ST			1	1.B FE	7,616,554	106.5070	9,457,822	8,880,000	7,673,534		29,675			3.000	3.867	MS	88,800	266,400	01/15/2019	09/01/2046
57582R-MG-8	MASSACHUSETTS ST			1	1.B FE	15,456,900	115.0590	17,258,850	15,000,000	15,324,747		(48,450)			4.000	3.591	JD	50,000	600,000	03/05/2018	12/01/2046
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						96,536,320	XXX	104,012,483	95,710,000	96,403,480		(86,707)			XXX	XXX	XXX	843,378	1,634,325	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						96,536,320	XXX	104,012,483	95,710,000	96,403,480		(86,707)			XXX	XXX	XXX	843,378	1,634,325	XXX	XXX
213185-DV-0	COOK COUNTY IL BAB			1	1.E FE	11,000,000	140.8780	15,496,580	11,000,000	11,000,000					6.229	6.229	MN	87,552	685,190	06/11/2010	11/15/2034
64971X-QN-1	NEW YORK CITY NY TRANSITIONALF			1	1.A FE	6,930,000	107.4010	7,518,070	7,000,000	6,931,100		1,100			3.000	3.056	MN	35,000	93,917	05/14/2020	05/01/2046
64966J-AR-7	NEW YORK N Y			1	1.C FE	4,929,483	148.4180	7,242,798	4,880,000	4,917,239		(1,588)			6.271	6.190	JD	25,502	306,025	12/16/2010	12/01/2037
64966J-AR-7	NEW YORK N Y	LS		1	1.C FE	121,217	148.4180	178,102	120,000	120,916		(39)			6.271	6.190	JD	627	7,525	12/16/2010	12/01/2037
64966H-MU-1	NEW YORK N Y BAB			1	1.C FE	4,760,000	104.4730	4,972,915	4,760,000	4,707,193		(52,807)			4.589	5.648	AO	54,609	202,972	09/30/2009	10/01/2022
64966H-MV-9	NEW YORK N Y BAB			1	1.C FE	5,000,000	126.1920	6,309,600	5,000,000	5,000,000					5.206	5.206	AO	65,075	260,300	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y BAB			1	1.C FE	15,000,000	151.4240	22,713,600	15,000,000	15,000,000					5.846	5.846	JD	73,075	876,900	06/09/2010	06/01/2040
64966M-XP-9	NEW YORK NY			1	1.C FE	39,490,400	109.9720	43,988,800	40,000,000	39,524,274		12,502			3.625	3.701	MS	483,333	1,450,000	02/22/2018	03/01/2045
649660-KB-5	NEW YORK NY			1	1.C FE	9,930,300	105.6150	10,561,500	10,000,000	9,931,760		1,460			3.000	3.040	MS	100,000	130,833	03/13/2020	03/01/2045
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDLD			1	1.G FE	70,000,000	108.6990	76,089,300	70,000,000	70,000,000					3.964	3.964	AO	585,791	2,774,800	12/12/2012	04/15/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						167,161,400	XXX	195,071,265	167,760,000	167,132,482		(39,372)			XXX	XXX	XXX	1,510,565	6,788,462	XXX	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020				1.D Z	5,093,111	103.9700	5,295,308	5,093,111	5,093,111					4.050	4.050	MON	9,168	54,873	09/09/2020	08/15/2039
89917*-AA-3	TULARE COUNTY II CTL PTC				1.D	2,725,877	124.7800	3,367,720	2,698,926	2,725,357		(521)			3.660	3.600	MON	1,645	76,884	05/26/2020	08/25/2045

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
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						7,818,989	XXX	8,663,028	7,792,038	7,818,468		(521)			XXX	XXX	XXX	10,812	131,757	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						174,980,389	XXX	203,734,293	175,552,038	174,950,950		(39,893)			XXX	XXX	XXX	1,521,377	6,920,219	XXX	XXX
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B				1.G FE	15,068,676	119.0840	17,934,050	15,060,000	15,067,718		(797)			4.263	4.255	MS	189,036	642,008	10/17/2019	09/15/2032
010869-CB-9	ALAMEDA CORRIDOR TRANS AUTH MBIA REV	@			1.G FE	5,097,191	99.0170	22,397,645	22,620,000	21,530,698		1,371,243			0.000	6.599	N/A			01/27/1999	10/01/2021
010869-CC-7	ALAMEDA CORRIDOR TRANS AUTH MBIA REV	@			1.G FE	4,940,986	97.6030	23,424,720	24,000,000	21,343,316		1,383,807			0.000	6.722	N/A			04/07/1999	10/01/2022
01757L-GD-2	ALLEN CNTY OH HOSP FACS REVENU			1	1.E FE	3,350,726	114.6580	3,852,509	3,360,000	3,351,457		329			4.000	4.020	FA	56,000	134,400	09/19/2018	08/01/2038
01757L-GF-7	ALLEN CNTY OH HOSP FACS REVENU			1	1.E FE	17,495,315	112.5600	20,024,424	17,790,000	17,509,163		6,239			4.000	4.101	FA	296,500	711,600	10/03/2018	08/01/2047
022447-P7-5	ALVIN TX INDEP SCH DIST			1	1.A FE	24,500,000	115.0040	28,175,980	24,500,000	24,500,000					3.750	3.750	FA	347,083	918,750	03/06/2019	02/15/2046
02765U-EP-5	AMERICAN MUNI PWR-OHIO INC OH			1	1.F FE	1,189,116	126.9410	1,142,469	900,000	1,040,611		(21,586)			7.334	4.221	FA	24,936	66,006	01/23/2013	02/15/2028
037433-AG-4	APACHE CNTY AZ INDL DEV AUTH P			1	1.G FE	29,490,312	103.5240	32,972,394	31,850,000	30,300,275		129,185			4.500	5.173	MS	477,750	1,433,250	11/25/2013	03/01/2030
072024-WG-3	BAY AREA CA TOLL AUTH TOLL BRI			1	1.D FE	22,891,225	106.3500	23,928,750	22,500,000	22,850,656		(30,423)			3.000	2.799	AO	168,750	600,000	10/07/2020	04/01/2054
072024-NU-2	BAY AREA TOLL AUTHORITY CA BAB			1	1.D FE	5,000,000	156.2430	7,812,150	5,000,000	5,000,000					6.918	6.918	AO	86,475	345,900	06/24/2010	04/01/2040
101029-VV-5	BOSTON MA WTR & SWR COMMISSION			1	1.B FE	9,295,156	108.8380	10,443,006	9,595,000	9,309,216		6,145			3.500	3.675	MN	55,971	335,825	08/23/2018	11/01/2048
130795-5E-3	CALIFORNIA ST STWD CMNTYS DEV			1	1.D FE	10,172,400	105.3720	10,537,200	10,000,000	10,108,418		(63,982)			5.000	4.100	AO	125,000	500,000	03/23/2020	04/01/2042
153476-FG-6	CENTRL FL EXPRESSWAY AUTH SR L			1	1.E FE	29,123,400	105.6500	31,695,000	30,000,000	29,144,700		19,889			3.125	3.286	JJ	468,750	536,458	11/08/2019	07/01/2049
167560-PL-9	CHICAGO IL MET WATER RECL BAB			1	1.C FE	5,000,000	143.5130	7,175,650	5,000,000	5,000,000					5.720	5.720	JD	23,833	286,000	08/11/2009	12/01/2038
167725-AC-4	CHICAGO ILL TRANSIT AUTH TRANS			1	1.C FE	2,495,067	144.7310	3,336,050	2,305,000	2,437,901		(7,257)			6.899	6.215	JD	13,252	159,022	08/23/2010	12/01/2040
194741-GW-8	COLLIN CNTY TX CMNTY CLG DIST			1	1.A FE	5,144,338	106.8790	5,637,867	5,275,000	5,158,508		5,977			3.375	3.570	FA	67,256	178,031	07/24/2018	08/15/2035
194741-GX-6	COLLIN CNTY TX CMNTY CLG DIST			1	1.A FE	11,569,036	107.1500	12,595,483	11,755,000	11,587,637		7,849			3.500	3.620	FA	155,427	411,425	07/24/2018	08/15/2036
194741-GY-4	COLLIN CNTY TX CMNTY CLG DIST			1	1.A FE	7,081,951	103.1710	7,469,580	7,240,000	7,096,581		6,175			3.500	3.660	FA	95,729	253,400	07/24/2018	08/15/2037
235241-VP-8	DALLAS TX AREA RAPID TRANSIT S				1.C FE	5,000,000	102.8090	5,140,450	5,000,000	5,000,000					2.078	2.078	JD	12,410		10/30/2020	12/01/2031
235241-VQ-6	DALLAS TX AREA RAPID TRANSIT S				1.C FE	10,000,000	103.0510	10,305,100	10,000,000	10,000,000					2.178	2.178	JD	26,015		10/30/2020	12/01/2032
235241-VS-2	DALLAS TX AREA RAPID TRANSIT S			1	1.C FE	12,655,000	103.5330	13,102,101	12,655,000	12,655,000					2.478	2.478	JD	37,457		10/30/2020	12/01/2034
235241-VT-0	DALLAS TX AREA RAPID TRANSIT S			1	1.C FE	11,250,000	103.6610	11,661,863	11,250,000	11,250,000					2.578	2.578	JD	34,642		10/30/2020	12/01/2035
249182-LM-6	DENVER CITY & CNTY CO ARPT REV			1	1.F FE	29,167,200	110.8330	33,249,900	30,000,000	29,233,277		28,966			3.750	3.950	JD	93,750	1,125,000	08/15/2018	12/01/2038
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO				1.C FE	25,000,000	105.3120	26,328,000	25,000,000	25,000,000					2.154	2.154	JJ	157,063		09/03/2020	07/01/2030
341150-2Y-5	FLORIDA STATE DEPT TRANSPORTN			1	1.A FE	7,476,726	111.2940	8,497,297	7,635,000	7,486,709		3,710			3.500	3.620	JJ	133,613	267,225	03/19/2018	07/01/2045
341150-4F-4	FLORIDA STATE DEPT TRANSPORTN			1	1.A FE	4,790,000	117.0340	5,605,929	4,790,000	4,790,000					4.000	4.000	JJ	95,800	191,600	10/19/2018	07/01/2047
359900-3W-5	FULTON CNTY GA DEV AUTH REV TAXBLE SER A			1	5.B GI	10,338,640	89.9710	9,299,403	10,336,000	10,337,654		(147)			7.130	7.127	AO	184,239	736,957	05/11/2012	04/01/2032
359900-3X-3	FULTON CNTY GA DEV AUTH TAXBLE SER B			1	5.B GI	3,263,831	95.7300	3,123,670	3,263,000	3,263,263		(64)			6.132	6.128	AO	50,022	193,986	05/11/2012	04/01/2025
392274-2K-1	GTR ORLANDO FL AVIATION AUTH A			1	1.D FE	16,114,070	105.9160	17,317,266	16,350,000	16,119,061		4,028			3.250	3.322	AO	132,844	528,423	09/20/2019	10/01/2054
409328-AV-3	HAMPTON ROADS VA TRANSPRTN ACC			1	1.C FE	27,867,250	118.7790	29,694,750	25,000,000	27,817,403		(49,847)			4.000	2.656	JJ	191,667		10/07/2020	07/01/2060
455057-SV-2	INDIANA ST FIN AUTH REV BAB			1	1.B FE	6,000,000	153.5710	9,214,260	6,000,000	6,000,000					6.596	6.596	FA	164,900	395,760	06/23/2009	02/01/2039
45528U-ZM-6	INDIANAPOLIS IN LOCAL PUBLIC IMPT			1	1.B FE	39,731,600	112.8930	45,157,200	40,000,000	39,738,890		4,246			3.840	3.876	FA	640,000	1,536,000	03/22/2019	02/01/2054
46670#-AA-6	JLL SECURITIES SEC SER 2020-50				1.A Z	14,493,852	101.9500	14,558,111	14,279,657	14,492,835		(1,017)			3.387	3.253	MON	21,496	18,809	12/01/2020	11/15/2040
485428-ZX-7	KANSAS ST DEV AUTH SER C FSA REV			1	1.D FE	5,510,000	113.4550	6,251,371	5,510,000	5,510,000					5.371	5.371	MN	49,324	275,398	02/26/2004	05/01/2026
486063-WP-1	KATY TX INDEP SCH DIST			1	1.A FE	34,071,149	116.3040	39,956,239	34,355,000	34,084,704		6,453			4.000	4.051	FA	519,142	1,374,200	11/01/2018	02/15/2047
494152-VE-8	KILLEEN TX INDEP SCH DIST SEC			1	1.A FE	24,699,500	109.0170	27,254,250	25,000,000	24,718,561		8,276			3.625	3.700	FA	342,361	906,250	08/03/2018	02/15/2043
544495-VY-7	LA DEPT WTR & PWR/POWER REV			1	1.D FE	55,000	175.3740	96,456	55,000	55,000					6.574	6.574	JJ	1,808	3,616	11/24/2010	07/01/2045
544495-VY-7	LA DEPT WTR & PWR/POWER REV	LS		1	1.D FE	9,945,000	175.3740	17,440,944	9,945,000	9,945,000					6.574	6.574	JJ	326,892	653,784	11/24/2010	07/01/2045
544495-WA-8	LA DEPT WTR & PWR/WATER REV			1	1.C FE	15,000,000	186.4350	27,965,250	15,000,000	15,000,000					6.603	6.603	JJ	495,225	990,450	12/01/2010	07/01/2050
52480G-DV-3	LEHIGH CNTY PA GEN PURPOSE HOS			1	1.F FE	19,515,000	106.7640	21,352,800	20,000,000	19,527,078		10,681			3.250	3.384	JJ	325,000	411,667	10/30/2019	07/01/2049
54438C-YP-1	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	15,500,000	104.3050	16,167,275	15,500,000	15,500,000					2.106	2.106	FA	46,244		10/30/2020	08/01/2032
54438C-YQ-9	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	31,250,000	105.3000	32,906,250	31,250,000	31,250,000					2.336	2.336	FA	103,417		10/30/2020	08/01/2033
54438C-YR-7	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	12,800,000	105.1950	13,464,960	12,800,000	12,800,000					2.406	2.406	FA	43,629		10/30/2020	08/01/2034
54438C-YS-5	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	17,500,000	104.8580	18,350,150	17,500,000	17,500,000					2.486	2.486	FA	61,632		10/30/2020	08/01/2035
54438C-YT-3	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	10,000,000	104.6750	10,467,500	10,000,000	10,000,000					2.825	2.825	FA	40,021		10/30/2020	08/01/2039
54473E-NV-2	LOS ANGELES CNTY CALIF PUB WKS			1	1.C FE	5,298,075	115.1820	5,759,100	5,000,000	5,081,584		(28,849)			6.466	5.773	FA	134,708	323,300	11/09/2011	08/01/2023
54811B-TB-7	LOWER COLORADO RIVER TX AUTH T			1	1.F FE	32,365,000	110.9980	35,924,503	32,365,000	32,365,000					3.875	3.875	MN	160,252	1,254,144	03/15/2019	05/15/2049
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY R			1	1.F FE	15,000,000	123.1600	18,474,000	15,000,000	15,000,000					5.353	5.353	JD	66,913	802,950	07/31/2013	12/01/2028

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
576528-CZ-4	MATAGORDA CNTY TX NAV DIST #1				2.B FE	1,832,820	124.5340	2,490,680	2,000,000	1,887,795		9,077			4.550	5.321	MN	15,167	91,000	12/04/2013	05/01/2030
576528-DP-5	MATAGORDA CNTY TX NAV DIST #1			1	2.B FE	4,209,800	105.9980	5,299,900	5,000,000	4,471,248		41,994			4.000	5.451	JD	16,667	200,000	08/27/2013	06/01/2030
586145-T6-1	MEMPHIS TN			1	1.C FE	9,203,216	111.2460	10,373,690	9,325,000	9,213,325		4,173			3.600	3.690	JD	27,975	335,700	07/02/2018	06/01/2039
586145-T7-9	MEMPHIS TN			1	1.C FE	4,469,545	111.3380	5,021,344	4,510,000	4,472,678		1,293			3.650	3.710	JD	13,718	164,615	07/02/2018	06/01/2040
59259Y-BF-5	METROPOLITAN TRANSP AUTH NY REV BAB			1	1.G FE	5,000,000	119.2010	5,960,050	5,000,000	5,000,000					5.871	5.871	MN	37,509	293,550	10/07/2009	11/15/2039
59333F-A7-5	MIAMI-DADE CNTY FL			1	1.C FE	6,843,424	103.5550	7,134,940	6,890,000	6,843,801		378			2.375	2.420	JJ	31,364		10/09/2020	07/01/2039
59333F-A9-1	MIAMI-DADE CNTY FL			1	1.C FE	12,455,000	104.0750	12,962,541	12,455,000	12,455,000					2.500	2.500	JJ	59,680		10/09/2020	07/01/2041
59334P-GR-2	MIAMI-DADE CNTY FL TRANSIT SAL			1	1.C FE	10,818,280	115.4830	12,703,130	11,000,000	10,826,444		3,803			4.000	4.100	JJ	220,000	440,000	10/17/2018	07/01/2046
59334P-GS-0	MIAMI-DADE CNTY FL TRANSIT SAL			1	1.C FE	9,266,283	115.3540	10,872,115	9,425,000	9,273,017		3,129			4.000	4.100	JJ	188,500	377,000	10/15/2018	07/01/2047
59447T-XX-6	MICHIGAN ST FIN AUTH REV				1.D FE	28,379,550	112.8520	28,213,000	25,000,000	28,336,072		(43,478)			3.384	2.456	JD	70,500	423,000	09/15/2020	12/01/2040
626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J BAB			1	2.A FE	9,842,000	149.1870	14,682,985	9,842,000	9,842,000					6.637	6.637	AO	163,303	649,961	03/04/2010	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA PROJ M BAB			1	1.F FE	15,097,788	150.9840	22,706,484	15,039,000	15,091,113		(705)			6.655	6.624	AO	250,211	995,655	10/16/2013	04/01/2057
644684-BN-1	NEW HAMPSHIRE ST BUS FINA PENNYCHUCK WTR			1	1.F FE	4,830,000	111.7210	5,396,124	4,830,000	4,830,000					4.500	4.500	JJ	108,675	215,100	12/11/2014	01/01/2045
64971X-HS-0	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	19,760,000	112.6610	22,532,200	20,000,000	19,777,777		8,027			3.625	3.707	FA	302,083	725,000	09/07/2018	08/01/2040
649902-T2-9	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	2,421,200	122.6680	2,453,360	2,000,000	2,213,181		(29,877)			5.500	3.594	MS	32,389	110,000	02/21/2013	03/15/2030
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP				1.E	6,144,433	123.0950	7,392,271	6,005,349	6,036,476		(5,194)			8.780	8.572	MS	155,252	509,691	12/16/1997	03/15/2026
667530-AA-7	NORTHWEST INFRASTRUCTURE FIN WASH REV			1	1.D FE	2,000,000	134.6930	2,693,860	2,000,000	2,000,000					5.379	5.379	JJ	53,790	107,580	03/11/2004	01/01/2034
677561-KY-7	OHIO ST HOSP FAC REV			1	1.C FE	30,000,000	110.9700	33,291,000	30,000,000	30,000,000					3.550	3.550	JJ	532,500	1,065,000	04/17/2019	01/01/2046
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL BAB			1	1.D FE	2,429,650	140.7700	3,519,250	2,500,000	2,448,051		2,195			5.848	6.065	JD	12,183	146,200	10/14/2009	12/01/2037
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE			1	1.D FE	30,000,000	133.3090	39,992,700	30,000,000	30,000,000					4.458	4.458	AO	334,350	1,337,400	09/27/2012	10/01/2062
735000-TM-3	PORT OF OAKLAND CA				1.E FE	1,750,000	100.6810	1,761,918	1,750,000	1,750,000					1.181	1.181	MN	1,607		11/20/2020	05/01/2025
735000-TN-1	PORT OF OAKLAND CA				1.E FE	2,000,000	101.3900	2,027,800	2,000,000	2,000,000					1.517	1.517	MN	2,360		11/20/2020	05/01/2026
735000-TP-6	PORT OF OAKLAND CA				1.E FE	2,875,000	101.0470	2,905,101	2,875,000	2,875,000					1.667	1.667	MN	3,728		11/20/2020	05/01/2027
735000-TQ-4	PORT OF OAKLAND CA				1.E FE	2,750,000	102.1460	2,809,015	2,750,000	2,750,000					1.949	1.949	MN	4,169		11/20/2020	05/01/2028
735000-TR-2	PORT OF OAKLAND CA				1.E FE	4,000,000	102.3700	4,094,800	4,000,000	4,000,000					2.049	2.049	MN	6,375		11/20/2020	05/01/2029
735000-TU-5	PORT OF OAKLAND CA				1.E FE	2,000,000	102.4860	2,049,720	2,000,000	2,000,000					2.299	2.299	MN	3,576		11/20/2020	05/01/2032
735389-E3-8	PORT OF SEATTLE WA REV			1	1.E FE	15,000,000	108.5910	16,288,650	15,000,000	15,000,000					3.850	3.850	MN	96,250	577,500	06/06/2018	05/01/2043
76803E-AB-4	RIVER CITY REGL STAD 1999 AMBAC				1.E FE	4,735,000	128.1950	6,070,033	4,735,000	4,735,000		0			8.090	8.090	MN	63,844	370,927	08/23/1999	11/01/2029
771902-HF-3	ROCHESTER MN HLTH CARE FACS RE			1	1.C FE	16,552,570	114.1100	18,873,794	16,540,000	16,550,083		(1,154)			4.000	3.990	MN	84,538	661,600	09/19/2018	11/15/2048
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST BAB			1	1.C FE	13,000,000	143.2370	18,620,810	13,000,000	13,000,000					6.156	6.156	MN	102,258	800,280	07/22/2010	05/15/2036
795576-HL-4	SALT LAKE CITY UT ARPT REV			1	1.F FE	3,220,950	119.6380	3,589,140	3,000,000	3,178,696		(19,965)			5.000	4.077	JJ	75,000	150,000	10/18/2018	07/01/2048
79574C-EQ-2	SALT RIVER AZ PROJ AGRIC IMPT&			1	1.B FE	26,178,450	104.5440	27,505,526	26,310,000	26,179,200		750			2.375	2.401	JJ	131,915		10/01/2020	01/01/2048
797661-ZW-8	SAN FRANCISCO CA BAY AREA RAPI			1	1.A FE	10,353,704	98.7390	10,984,714	11,125,000	10,358,844		5,140			2.000	2.360	FA	76,639		10/02/2020	08/01/2046
79766D-MC-0	SAN FRANCISCO CALIF CITY & CNTY			1	1.E FE	14,895,000	113.5970	17,039,550	15,000,000	14,898,687		1,976			4.000	4.041	MN	100,000	600,000	01/11/2019	05/01/2049
79766D-SA-8	SAN FRANCISCO CALIF CITY &CNTY			1	1.E FE	3,587,773	122.7040	3,987,880	3,250,000	3,562,722		(25,051)			5.000	3.659	MN	27,083	185,521	03/12/2020	05/01/2050
79765R-5Q-8	SAN FRANCISCO CITY & CNTY CA P			1	1.D FE	15,185,428	108.8620	15,512,835	14,250,000	15,162,939		(22,488)			3.000	2.272	MN	116,375		09/11/2020	11/01/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN BAB			1	1.C FE	15,000,000	128.1900	19,228,500	15,000,000	15,000,000					5.876	5.876	AO	220,350	881,400	11/10/2010	04/01/2032
802385-RK-2	SANTA MONICA CA CMNTY CLG DIST			1	1.C FE	14,945,700	111.9820	16,797,300	15,000,000	14,948,650		1,126			3.650	3.670	FA	228,125	547,500	04/05/2018	08/01/2047
837123-KJ-6	SOUTH CAROLINA ST PORTS AUTH P			1	1.E FE	26,980,240	106.1790	29,730,120	28,000,000	27,001,672		17,256			3.250	3.435	JJ	455,000	679,972	09/18/2019	07/01/2054
837151-XB-0	SOUTH CAROLINA ST PUBLIC SVC A			1	1.F FE	8,536,635	105.4820	8,965,970	8,500,000	8,536,147		(488)			3.000	2.950	JD	21,250	18,417	10/28/2020	12/01/2041
837151-XK-0	SOUTH CAROLINA ST PUBLIC SVC A				1.F FE	10,000,000	105.0860	10,508,600	10,000,000	10,000,000					2.529	2.529	JD	21,075	18,265	10/28/2020	12/01/2030
837151-XL-8	SOUTH CAROLINA ST PUBLIC SVC A				1.F FE	8,500,000	105.1130	8,934,605	8,500,000	8,500,000					2.579	2.579	JD	18,268	15,832	10/28/2020	12/01/2031
837151-XM-6	SOUTH CAROLINA ST PUBLIC SVC A				1.F FE	6,585,000	105.5300	6,949,151	6,585,000	6,585,000					2.659	2.659	JD	14,591	12,646	10/28/2020	12/01/2032
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC				1.C FE	6,263,484	113.1490	7,087,053	6,263,484	6,263,484					3.846	3.846	FA	91,004	235,202	08/06/2013	08/15/2033
864784-GK-3	SUFFOLK CNTY NY WTR AUTH			1	1.A FE	28,177,200	109.4260	32,827,800	30,000,000	28,290,334		48,748			3.250	3.623	JD	81,250	975,000	09/04/2018	06/01/2043
880461-YL-6	TENNESSEE HSG DEV AGY RSDL FIN			1	1.B FE	10,258,081	112.5930	11,461,967	10,180,000	10,245,220		(7,344)			4.000	3.901	JJ	203,600	407,200	02/14/2019	07/01/2044
88283L-HU-3	TEXAS ST TRANSP COM BAB			1	1.A FE	5,000,000	129.0410	6,452,050	5,000,000	5,000,000					5.178	5.178	AO	64,725	258,900	07/27/2010	04/01/2030
882854-4W-9	TEXAS ST WTR DEV BRD			1	1.A FE	15,000,000	101.5960	15,239,400	15,000,000	15,000,000					2.375	2.375	AO	82,135		09/23/2020	10/15/2055
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BAB			1	1.D FE	5,000,000	138.0870	6,904,350	5,000,000	5,000,000					6.918	6.918	JJ	172,950	345,900	06/25/2009	01/01/2034
914455-UF-5	UNIV OF MICHIGAN MI			1	1.A FE	21,199,437	104.5200	21,055,554	20,145,000	21,182,549		(16,888)			2.437	2.103	AO	122,733	143,189	09/17/2020	04/01/2040
914455-UF-5	UNIV OF MICHIGAN MI	LS		1	1.A FE	139,739	104.5200	141,102	135,000	139,683		(56)			2.437	2.103	AO	822	960	09/17/2020	04/01/2040

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
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,215,234,167	XXX	1,416,737,704	1,253,303,490	1,248,569,760		2,775,607			XXX	XXX	XXX	12,663,644	35,574,254	XXX	XXX
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z			4	1.A	7,200,990	109.2280	9,236,500	8,456,188	7,966,238		45,571			4.500	6.500	MON	31,711	370,826	04/02/2004	05/01/2034
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ			4	1.A	5,597,203	110.7710	7,410,476	6,689,920	6,173,811		45,318			4.500	7.189	MON	25,087	294,690	04/13/2004	05/01/2034
31393G-V3-5	FHLMC 2533- CL Z			4	1.A	3,025,041	113.3940	3,576,514	3,154,065	3,079,490		4,535			5.500	6.279	MON	14,456	170,745	10/12/2006	12/01/2032
31394R-TP-4	FHLMC 2766 CL ZD			4	1.A	5,731,577	113.9310	7,242,409	6,356,866	6,082,283		19,092			5.000	6.423	MON	26,487	312,028	03/21/2006	03/01/2034
31395H-RC-6	FHLMC 2870 CL VZ			4	1.A	20,568,959	114.7040	25,439,756	22,178,628	21,489,094		35,278			5.000	5.952	MON	92,411	1,086,920	01/24/2007	10/01/2034
3137BQ-UP-0	FHLMC 4601- CL NK			4	1.A	16,591,541	102.2280	17,161,643	16,787,615	16,615,265		23,725			1.950	2.331	MON	27,280	322,897	01/15/2020	09/01/2045
3137FP-WL-5	FHLMC 4931- CL FJ			4	1.A	46,314,236	100.3590	46,633,729	46,466,705	46,338,188		22,475			0.598	0.673	MON	4,631	497,522	12/06/2019	11/25/2049
3137FQ-HH-9	FHLMC 4936- CL EF			4	1.A	22,305,556	100.6420	22,512,133	22,368,467	22,313,592		7,618			0.648	0.711	MON	2,420	246,426	12/10/2019	12/25/2049
3137FQ-JW-4	FHLMC 4936- CL FL			4	1.A	35,754,085	101.3110	36,324,945	35,854,927	35,769,637		14,656			0.648	0.716	MON	3,872	397,722	12/09/2019	12/25/2049
3137FR-DX-6	FHLMC 4954- CL KE			4	1.A	24,234,018	100.7480	23,974,303	23,796,205	24,187,012		(47,005)			1.500	1.032	MON	29,745	148,086	07/20/2020	02/01/2050
3137FR-2N-0	FHLMC 4954- CL LB			4	1.A	46,575,091	104.8550	48,450,251	46,206,880	46,528,374		(46,717)			2.500	2.308	MON	96,264	1,061,553	01/17/2020	02/01/2050
3137FW-DY-3	FHLMC 5009- CL MB			4	1.A	88,202,263	101.1970	87,939,298	86,898,781	88,208,539		6,277			1.250	0.852	MON	90,520	355,776	08/06/2020	08/01/2047
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702			4	1.A	14,763,468	106.9410	14,985,093	14,012,486	14,688,693		47,325			3.500	2.274	MON	40,870	474,453	08/19/2016	04/01/2046
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067			4	1.A	103,070,009	102.9190	103,305,058	100,374,680	102,935,548		(134,460)			1.500	0.919	MON	125,468	498,180	08/11/2020	09/01/2035
312904-Z6-5	FHLMC SER 1036 CL H12-Z			4	1.A	113	99.7920	113	113	113					9.000	8.591	MON	1	1	07/19/1996	01/01/2021
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS			4	1.A	158	99.8420	157	157	157					0.759	0.759	MON	0	2	09/03/1996	04/15/2022
31394P-PA-5	FHLMC SER 2755 CL ZM			4	1.A	3,370,908	113.6360	4,118,178	3,624,010	3,510,494		8,512			5.000	6.032	MON	15,100	178,184	10/05/2005	02/01/2034
31397B-SF-9	FHLMC SER 3227 CL PT			4	1.A	5,650,740	117.0960	6,872,350	5,868,993	5,794,913		3,196			5.500	5.870	MON	26,900	317,480	10/18/2006	10/01/2036
31396G-BS-9	FHLMC SERIES 3087 CL NZ			4	1.A	2,087,078	109.6650	2,857,408	2,605,568	2,366,885		14,984			4.500	7.590	MON	9,771	114,632	07/05/2006	12/01/2035
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM			4	1.A	90,301	111.9690	120,984	108,052	98,259		705			6.500	10.358	MON	585	7,004	05/05/2000	06/01/2030
31393E-N8-8	FNMA 2003-86 CL ZJ			4	1.A	6,464,705	113.5720	7,719,982	6,797,455	6,660,403		8,378			5.500	6.147	MON	31,155	368,063	03/31/2006	09/01/2033
31394C-JW-3	FNMA 2005-12 CL CZ			4	1.A	3,369,428	113.7580	4,024,066	3,537,402	3,469,235		4,405			5.000	5.606	MON	14,739	173,344	08/25/2005	03/01/2035
31394C-6F-4	FNMA 2005-30 CL Z			4	1.A	1,803,094	113.2200	2,225,404	1,965,562	1,891,077		4,138			5.000	6.172	MON	8,190	96,341	10/20/2005	04/01/2035
31394C-U5-9	FNMA 2005-34 CL PE			4	1.A	2,616,319	115.8930	3,114,254	2,687,172	2,659,874		1,809			5.500	5.826	MON	12,316	146,539	10/06/2006	04/01/2035
31394D-QR-4	FNMA 2005-40 CL Z			4	1.A	5,778,671	112.2480	7,556,623	6,732,080	6,358,441		34,228			4.500	6.405	MON	25,245	296,146	03/15/2006	05/01/2035
31394V-N5-5	FNMA 2006-13 CL ZA			4	1.A	2,479,487	114.1550	2,991,912	2,620,930	2,554,092		3,760			5.500	6.294	MON	12,013	142,118	11/03/2006	03/01/2036
31396K-3E-0	FNMA 2006-84 CL YP			4	1.A	6,327,407	115.9170	7,625,565	6,578,468	6,493,479		4,398			5.500	5.903	MON	30,151	355,378	10/20/2006	09/01/2036
3136B3-MS-6	FNMA 2018-84 CL DA			4	1.A	729,708	100.0990	723,760	723,042	725,020		(3,755)			3.500	2.779	MON	2,109	5,237	01/31/2019	10/01/2043
3136B4-SB-5	FNMA 2019-24 CL FA			4	1.A	16,820,730	100.5310	16,968,370	16,878,751	16,830,817		9,531			0.598	0.674	MON	1,685	177,059	12/10/2019	05/25/2049
3136B4-WA-2	FNMA 2019-26 CL FG			4	1.A	22,925,955	100.5430	23,086,507	22,961,833	22,937,081		7,547			0.598	0.626	MON	2,289	289,784	06/03/2019	06/25/2049
3136B5-AM-7	FNMA 2019-30 CL FA			4	1.A	24,118,910	100.5360	24,263,237	24,133,994	24,121,715		1,601			0.598	0.612	MON	2,405	247,500	06/28/2019	07/25/2049
3136B4-5C-8	FNMA 2019-33 CL FB			4	1.A	35,859,767	100.8300	36,179,969	35,882,193	35,864,452		2,556			0.598	0.611	MON	3,576	407,411	06/14/2019	07/25/2049
3136B5-GH-2	FNMA 2019-35 CL FB			4	1.A	11,861,453	100.5440	11,940,953	11,876,298	11,864,691		1,954			0.598	0.624	MON	1,184	124,538	06/05/2019	07/25/2049
3136B5-GL-3	FNMA 2019-35 CL FE			4	1.A	40,632,917	100.5510	41,049,386	40,824,281	40,665,240		29,607			0.498	0.595	MON	3,388	396,711	12/02/2019	07/25/2049
3136B6-WD-1	FNMA 2019-60 CL F			4	1.A	25,671,989	100.5540	25,919,618	25,776,707	25,685,764		12,651			0.598	0.680	MON	2,569	275,342	12/02/2019	10/25/2049
3136B7-PZ-8	FNMA 2019-73 CL FD			4	1.A	16,218,670	100.6640	16,392,935	16,284,827	16,227,581		8,446			0.598	0.674	MON	1,623	174,081	12/10/2019	12/25/2049
3136B7-S3-6	FNMA 2019-78 CL DE			4	1.A	31,303,700	102.3710	31,322,932	30,597,332	31,506,730		203,030			2.000	1.255	MON	50,996	239,778	07/20/2020	11/01/2049
3136BA-F4-1	FNMA 2020-49 CL JA			4	1.A	44,215,028	102.1280	44,056,080	43,138,257	44,146,587		(68,441)			2.000	1.452	MON	71,897	356,203	07/02/2020	08/01/2044
3136BA-E8-3	FNMA 2020-49 CL PC			4	1.A	14,894,118	101.6980	14,823,838	14,576,398	14,873,170		(20,948)			1.500	1.165	MON	18,221	90,833	07/09/2020	07/01/2050
3136BB-GJ-5	FNMA 2020-54 CL DA			4	1.A	80,397,202	102.4100	80,424,326	78,532,065	80,348,249		(48,952)			2.000	1.446	MON	130,887	648,355	07/06/2020	06/01/2044
3136BB-GY-2	FNMA 2020-54 CL PC			4	1.A	106,719,071	102.0340	106,631,842	104,506,473	106,543,308		(175,763)			1.500	0.967	MON	130,633	650,913	07/23/2020	08/01/2050
31358G-CB-1	FNMA 91-23 CL KK-Z			4	1.A	248	100.6350	236	235	235					8.750	7.397	MON	7	2	02/15/1996	03/01/2021
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM			4	1.A	108,656	112.7730	123,629	109,626	108,910		62			6.000	6.234	MON	548	6,483	12/08/1998	12/01/2028
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM			4	1.A	7,078	112.0370	7,844	7,001	7,064		(6)			6.500	6.210	MON	38	441	12/08/1998	12/01/2028
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183			4	1.A	4,469,444	107.4000	4,632,948	4,313,745	4,499,468		53,146			4.000	3.144	MON	14,379	181,276	01/26/2018	11/01/2047
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239			4	1.A	14,205,102	107.7040	14,755,373	13,699,918	14,286,998		162,977			4.000	3.150	MON	45,666	572,185	01/26/2018	01/01/2048
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO			4	1.A	3,897	102.0210	4,492	4,403	4,381		25			8.000	9.526	MON	29	296	08/22/1991	10/01/2021
31393Y-WN-1	FNMA SER 2004-45 CL Z			4	1.A	9,143,063	111.1550	12,822,686	11,535,903	10,466,281		92,656			4.500	7.748	MON	43,260	508,614	09/15/2006	06/01/2034
31394A-M3-7	FNMA SER 2004-67 CL ZA			4	1.A	7,971,705	110.2940	10,501,788	9,521,657	8,882,884		57,779			4.500	6.804	MON	35,706	419,624	09/23/2004	09/01/2034
31394A-R6-5	FNMA SER 2004-74 CL ZB			4	1.A	3,101,230	109.5610	4,019,513	3,668,737	3,415,274		22,325			4.500	6.877	MON	13,758	161,292	09/30/2004	10/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394B-HW-7	FNMA SER 2004-83 CL ZB			4	1.A	3,217,591	109.4200	4,187,758	3,827,229	3,572,988		23,265			4.500	6.783	MON	14,352	168,703	12/02/2004	11/01/2034
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ			4	1.A	9,390,100	113.6050	11,851,208	10,431,935	9,998,892		32,874			5.000	6.345	MON	43,466	513,202	11/20/2003	12/01/2033
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ			4	1.A	4,179,395	112.8010	5,458,333	4,838,897	4,594,557		27,232			4.500	6.245	MON	18,146	212,396	10/31/2003	11/01/2033
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC			4	1.A	6,835,452	110.2850	9,050,716	8,206,635	7,654,031		50,566			4.500	6.826	MON	30,775	360,294	04/16/2004	04/01/2034
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,014,974,621	XXX	1,054,619,384	1,019,586,745	1,024,065,555		614,162			XXX	XXX	XXX	1,480,981	15,621,611	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,230,208,787	XXX	2,471,357,087	2,272,890,235	2,272,635,315		3,389,769			XXX	XXX	XXX	14,144,624	51,195,865	XXX	XXX
88579Y-BK-6	3M CO SR NT			1	1.E FE	578,330	115.6190	578,094	500,000	577,486		(843)			3.250	2.482	FA	5,642	8,125	07/21/2020	08/26/2049
88579Y-BN-0	3M CO SR NT			1	1.E FE	99,681	113.6860	113,686	100,000	99,702		21			3.050	3.087	AO	644	1,678	03/25/2020	04/15/2030
88579Y-BN-0	3M CO SR NT	LS		1	1.E FE	398,724	113.6860	454,744	400,000	398,808		84			3.050	3.087	AO	2,576	6,710	03/25/2020	04/15/2030
88579Y-AZ-4	3M CO SR NT MTN DTD 10/02/17			1	1.E FE	126,084	119.2370	143,085	120,000	125,917		(139)			3.625	3.342	AO	918	4,350	10/17/2019	10/15/2047
00003#-AB-9	A&E TELEVISION SER B SR NT				1.G	25,000,000	105.3270	26,331,706	25,000,000	25,000,000					3.630	3.630	FA	325,188	907,500	08/22/2012	08/22/2022
00003#-AE-3	A&E TELEVISION SER E SR NT				1.G	10,000,000	121.1030	12,110,269	10,000,000	10,000,000					4.430	4.430	FA	158,742	443,000	08/22/2012	08/22/2032
002824-BB-5	ABBOTT LABORATORIES SR NT			1	1.G FE	14,968,950	109.7220	16,458,329	15,000,000	14,985,838		3,117			2.950	2.974	MS	130,292	442,500	03/05/2015	03/15/2025
002824-BF-6	ABBOTT LABORATORIES SR NT			1	1.G FE	19,023,140	117.1440	22,454,229	19,168,000	19,070,529		14,419			3.750	3.847	MN	61,897	718,800	12/19/2018	11/30/2026
002824-BG-4	ABBOTT LABORATORIES SR NT			1	1.G FE	86,415	137.5520	96,286	70,000	85,479		(778)			4.750	2.954	MN	286	3,325	10/17/2019	11/30/2036
002824-BH-2	ABBOTT LABORATORIES SR NT			1	1.G FE	19,959,958	148.2500	29,783,504	20,090,000	19,969,588		2,098			4.900	4.940	MN	84,769	984,410	10/17/2019	11/30/2046
002824-BM-1	ABBOTT LABORATORIES SR NT			1	1.G FE	18,802,704	114.5310	21,513,545	18,784,000	18,795,054		(2,125)			3.875	3.861	MS	214,320	727,880	03/22/2017	09/15/2025
002824-BN-9	ABBOTT LABORATORIES SR NT			1	1.G FE	21,547,405	140.4240	30,472,010	21,700,000	21,559,643		3,458			4.750	4.797	AO	217,603	1,030,750	03/22/2017	04/15/2043
002824-BN-9	ABBOTT LABORATORIES SR NT	LS		1	1.G FE	298,218	140.4240	421,272	300,000	298,361		40			4.750	4.797	AO	3,008	14,250	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC SR NT			1	2.B FE	19,795,304	125.5760	25,115,137	20,000,000	19,825,316		4,648			4.400	4.463	MN	134,444	880,000	08/05/2013	11/06/2042
00287Y-AQ-2	ABBVIE INC SR NT			1	2.B FE	20,843,626	111.4090	23,252,123	20,871,000	20,857,827		2,736			3.600	3.616	MN	98,094	751,356	05/11/2015	05/14/2025
00287Y-AR-0	ABBVIE INC SR NT			1	2.B FE	1,036,252	125.6070	1,212,112	965,000	1,032,246		(3,611)			4.500	3.847	MN	5,669	43,425	11/21/2019	05/14/2035
00287Y-AS-8	ABBVIE INC SR NT			1	2.B FE	9,625,378	130.8220	12,598,113	9,630,000	9,625,834		90			4.700	4.703	MN	59,091	452,610	05/05/2015	05/14/2045
00287Y-AS-8	ABBVIE INC SR NT	LS		1	2.B FE	369,822	130.8220	484,040	370,000	369,840		3			4.700	4.703	MN	2,270	17,390	05/05/2015	05/14/2045
00287Y-AV-1	ABBVIE INC SR NT			1	2.B FE	5,191,050	123.0580	6,152,881	5,000,000	5,181,131		(8,789)			4.300	3.975	MN	28,069	215,000	11/12/2019	05/14/2036
00287Y-AY-5	ABBVIE INC SR NT			1	2.B FE	14,293,039	110.7890	15,768,597	14,233,000	14,293,491		(10,369)			3.200	3.167	MN	59,462	455,456	12/20/2019	05/14/2026
00287Y-AY-5	ABBVIE INC SR NT	LS		1	2.B FE	9,862,182	110.7890	10,968,110	9,900,000	9,878,203		3,660			3.200	3.167	MN	41,360	316,800	12/20/2019	05/14/2026
00287Y-BF-5	ABBVIE INC SR NT			1	2.B FE	17,475,144	119.8910	21,045,707	17,554,000	17,491,707		6,439			4.250	4.303	MN	97,400	746,045	04/01/2019	11/14/2028
00287Y-BH-1	ABBVIE INC SR NT			1	2.B FE	449,966	101.6110	457,248	450,000	449,970		4			2.150	2.158	MN	1,129		11/19/2020	11/19/2021
00287Y-BV-0	ABBVIE INC SR NT			1	2.B FE	799,172	110.5850	884,679	800,000	799,186		15			2.950	2.969	MN	2,622	11,800	11/19/2020	11/21/2026
00287Y-BX-6	ABBVIE INC SR NT			1	2.B FE	13,333,230	112.0700	14,905,252	13,300,000	13,333,107		(123)			3.200	3.166	MN	47,289	208,000	12/14/2020	11/21/2029
00287Y-CR-8	ABBVIE INC SR NT			1	2.B FE	7,000,000	103.2360	7,226,511	7,000,000	7,000,000					5.000	5.000	JD	15,556	175,000	11/19/2020	12/15/2021
00287Y-CT-4	ABBVIE INC SR NT			1	2.B FE	16,033,538	104.1550	16,925,152	16,250,000	16,046,640		13,102			3.250	3.998	AO	132,031		11/19/2020	10/01/2022
00287Y-CV-9	ABBVIE INC SR NT			1	2.B FE	30,005,641	110.1350	33,040,383	30,000,000	30,005,467		(174)			3.850	3.844	JD	51,333	577,500	11/19/2020	06/15/2024
00287Y-CX-5	ABBVIE INC SR NT			1	2.B FE	24,957,510	111.5180	27,879,461	25,000,000	24,958,569		1,058			3.800	3.843	MS	279,722		11/19/2020	03/15/2025
00287Y-CY-3	ABBVIE INC SR NT			1	2.B FE	95,588	126.4310	113,788	90,000	95,553		(36)			4.550	3.962	MS	1,206		11/19/2020	03/15/2035
00287Y-DB-2	ABBVIE INC SR NT			1	2.B FE	9,952,853	130.6920	13,069,238	10,000,000	9,952,974		121			4.750	4.783	MS	139,861		11/19/2020	03/15/2045
00289L-AA-3	ABENGOA TRANSMISION SUR SR SEC 144A		D	1	2.B FE	14,535,773	134.2500	19,515,251	14,536,500	14,535,887		21			6.875	6.875	AO	169,340	996,961	04/08/2014	04/30/2043
003009-B@-5	ABERDEEN ASIA PACIFIC FUND SER E SR SEC				1.C FE	18,000,000	120.1990	21,635,836	18,000,000	18,000,000					3.730	3.730	JD	22,380	671,400	06/19/2019	06/19/2034
003009-A@-6	ABERDEEN ASIA-PAC SER B SR SEC NT				1.C FE	3,000,000	107.7780	3,233,331	3,000,000	3,000,000					3.690	3.690	JD	5,843	110,700	06/12/2013	06/12/2023
00080Q-AF-2	ABN AMRO BANK NV SUB 144A		D		2.B FE	14,605,300	115.0850	17,262,765	15,000,000	14,783,364		40,380			4.750	5.104	JJ	302,813	712,500	02/12/2016	07/28/2025
00077T-AB-0	ABN AMRO BANK NY SUB NT SER B		D		3.A FE	11,813,039	171.9000	19,964,466	11,614,000	11,812,291		(88)			7.125	7.005	AO	174,694	827,498	01/01/2009	10/15/2093
00401M-AA-4	ABU DHABI CRUDE OIL SR SEC 144A		D		1.C FE	13,000,000	115.2500	14,982,500	13,000,000	13,000,000					3.650	3.650	JD	1,318	474,500	10/26/2017	11/02/2029
00401M-AB-2	ABU DHABI CRUDE OIL SR SEC 144A		D		1.C FE	27,000,000	124.1900	33,531,300	27,000,000	27,000,000					4.600	4.600	JD	3,450	1,242,000	10/26/2017	11/02/2047
00440E-AS-6	ACE INA HLDGS CO GUARNT			1	1.F FE	9,998,300	110.3760	11,037,637	10,000,000	9,999,220		171			3.150	3.152	MS	92,750	315,000	03/09/2015	03/15/2025
00440E-AV-9	ACE INA HLDGS CO GUARNT			1	1.F FE	14,953,950	112.6940	16,904,139	15,000,000	14,974,568		4,278			3.350	3.385	MN	80,958	502,500	10/27/2015	05/03/2026
00440E-AW-7	ACE INA HLDGS CO GUARNT			1	1.F FE	8,593,463	135.6100	11,682,796	8,615,000	8,595,490		429			4.350	4.365	MN	60,377	374,753	10/27/2015	11/03/2045
00440E-AW-7	ACE INA HLDGS CO GUARNT	LS		1	1.F FE	1,381,538	135.6100	1,878,198	1,385,000	1,381,863		69			4.350	4.365	MN	9,707	60,248	10/27/2015	11/03/2045
00507V-AP-4	ACTIVISION BLIZZARD SR NT			1	2.A FE	99,614	98.1720	98,172	100,000	99,628		14			1.350	1.391	MS	529		08/05/2020	09/15/2030
00507V-AP-4	ACTIVISION BLIZZARD SR NT	LS		1	2.A FE	199,228	98.1720	196,344	200,000	199,256		28			1.350	1.391	MS	1,058		08/05/2020	09/15/2030

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
00507V-AQ-2	ACTIVISION BLIZZARD SR NT			1	2.A FE	3,390,650	97.7400	3,323,148	3,400,000	3,390,732		82			2.500	2.513	MS	33,292		08/05/2020	09/15/2050
005117-AA-4	ACWA PWR MGMT INVST SR SEC 144A		D		2.C FE	20,000,000	119.4580	23,891,600	20,000,000	20,000,000					5.950	5.950	JD	52,889	1,190,000	05/03/2017	12/15/2039
00654G-AA-1	ADANI ELEC MUMBAI SR SEC 144A		D		2.C FE	15,000,000	105.9000	15,885,000	15,000,000	15,000,000					3.949	3.949	FA	228,713	296,175	02/05/2020	02/12/2030
00654A-AA-4	ADANI GREEN ENERGY UP SR SEC 144A		D		3.A FE	20,000,000	110.8750	22,175,000	20,000,000	20,000,000					6.250	6.250	JD	72,917	1,250,000	05/30/2019	12/10/2024
00654U-AA-0	ADANI INTL CONT SR SEC 144A		D	1	2.C FE	14,000,000	100.2470	14,034,544	14,000,000	14,000,000					3.000	3.000	MS	11,667		12/14/2020	02/16/2031
00652M-AE-2	ADANI PORTS AND SPECIAL SR NT 144A		D		2.C FE	4,985,150	108.4590	5,422,943	5,000,000	4,987,086		1,343			4.375	4.412	JJ	108,160	218,750	06/26/2019	07/03/2029
00652M-AF-9	ADANI PORTS AND SPECIAL SR NT 144A		D		2.C FE	14,989,800	104.0140	15,602,100	15,000,000	14,992,557		1,933			3.375	3.390	JJ	220,781	506,250	07/16/2019	07/24/2024
00724F-AC-5	ADOBE SYSTEMS INC SR NT			1	1.F FE	14,839,200	110.1040	16,515,608	15,000,000	14,927,877		16,212			3.250	3.377	FA	203,125	487,500	01/21/2015	02/01/2025
00101J-AF-3	ADT CORP SR NT			1	3.C FE	4,989,015	102.6250	5,131,250	5,000,000	4,997,910		1,299			3.500	3.528	JJ	80,694	175,000	04/29/2013	07/15/2022
00101J-AH-9	ADT CORP SR NT			1	3.C FE	6,099,169	106.6150	6,503,515	6,100,000	6,099,765		89			4.125	4.127	JD	11,183	251,625	05/17/2013	06/15/2023
00101J-AH-9	ADT CORP SR NT	LS		1	3.C FE	4,899,332	106.6150	5,224,135	4,900,000	4,899,811		72			4.125	4.127	JD	8,983	202,125	05/17/2013	06/15/2023
00751Y-AC-0	ADVANCE AUTO PARTS CO GUARNT			1	2.C FE	19,938,000	108.5440	21,708,897	20,000,000	19,978,959		6,605			4.500	4.539	JD	75,000	900,000	11/25/2013	12/01/2023
00751Y-AE-6	ADVANCE AUTO PARTS CO GUARNT			1	2.C FE	9,965,615	114.9940	11,499,408	10,000,000	9,966,871		1,255			3.900	3.943	AO	82,333	193,917	07/27/2020	04/15/2030
00751Y-AF-3	ADVANCE AUTO PARTS CO GUARNT			1	2.C FE	14,950,800	101.5590	15,233,924	15,000,000	14,952,492		1,692			1.750	1.800	AO	67,083		09/22/2020	10/01/2027
00766T-AD-2	AECOM CO GUARNT			1	3.C FE	4,119,000	111.5280	4,593,838	4,119,000	4,119,000					5.875	5.875	AO	51,087	241,991	11/02/2015	10/15/2024
00766T-AD-2	AECOM CO GUARNT	LS		1	3.C FE	881,000	111.5280	982,562	881,000	881,000					5.875	5.875	AO	10,927	51,759	11/02/2015	10/15/2024
0010EP-A#-5	AEP TEXAS CENTRAL CO SER C SR NT				1.G	40,000,000	122.1910	48,876,424	40,000,000	40,000,000					4.670	4.670	AO	316,522	1,868,000	04/30/2014	04/30/2044
0010EP-AN-8	AEP TEXAS CENTRAL CO SR NT 144A			1	1.G FE	19,118,618	112.4730	21,566,708	19,175,000	19,145,613		5,471			3.850	3.885	AO	184,559	738,238	11/03/2015	10/01/2025
00108W-AJ-9	AEP TEXAS INC SR NT SER G			1	1.G FE	9,986,400	123.6350	12,363,484	10,000,000	9,986,796		241			4.150	4.158	MN	69,167	415,000	04/29/2019	05/01/2049
00108W-AH-3	AEP TEXAS INC SR NT SER WI			1	1.G FE	5,651,140	116.9720	6,696,633	5,725,000	5,664,208		6,880			3.950	4.118	JD	18,845	226,138	01/24/2019	06/01/2028
00114*-AB-9	AEP TRANS CO LLC SR NT SER A TR B				1.F	5,000,000	113.7680	5,688,412	5,000,000	5,000,000					4.000	4.000	AO	40,556	200,000	10/18/2012	10/18/2032
00114*-AC-7	AEP TRANS CO LLC SR NT SER A TR C				1.F	45,000,000	120.4890	54,219,891	45,000,000	45,000,000					4.730	4.730	AO	431,613	2,128,500	10/18/2012	10/18/2042
00114*-AH-6	AEP TRANSMISSION CO LLC SER B TR D SR NT				1.F	20,000,000	131.9120	26,382,434	20,000,000	20,000,000					5.320	5.320	MN	159,600	1,064,000	11/07/2013	11/07/2043
00115A-AF-6	AEP TRANSMISSION CO LLC SR NT			1	1.F FE	3,997,491	124.5270	5,060,794	4,064,000	4,002,020		1,324			4.000	4.096	JD	13,547	162,560	11/16/2016	12/01/2046
00115A-AF-6	AEP TRANSMISSION CO LLC SR NT	LS		1	1.F FE	2,887,951	124.5270	3,656,125	2,936,000	2,891,223		957			4.000	4.096	JD	9,787	117,440	11/16/2016	12/01/2046
00115A-AJ-8	AEP TRANSMISSION CO LLC SR NT			1	1.F FE	9,998,200	131.8680	13,186,774	10,000,000	9,998,273		32			4.250	4.251	MS	125,139	425,000	09/05/2018	09/15/2048
00774M-AQ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	5,865,377	104.8260	6,189,996	5,905,000	5,868,337		2,959			3.150	3.361	FA	49,602		09/23/2020	02/15/2024
00774M-AQ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT	LS	D	1	2.C FE	4,067,523	104.8260	4,292,639	4,095,000	4,069,575		2,052			3.150	3.361	FA	34,398		09/23/2020	02/15/2024
00774M-AR-6	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	12,778,610	113.2400	14,721,215	13,000,000	12,785,696		7,086			4.625	4.914	AO	160,333		09/23/2020	10/15/2027
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT				3.B FE	22,010,734	103.9490	22,879,882	22,010,734	22,010,734					5.750	5.750	MS	348,045	1,256,041	03/22/2013	03/22/2035
00130H-CD-5	AES CORP/THE SR NT 144A			1	2.C FE	1,149,368	100.8580	1,159,870	1,150,000	1,149,376		9			1.375	1.386	JJ	1,186		11/19/2020	01/15/2026
00111@-AA-2	AES HAWAII INC SR SEC NT				5.C	4,132,950	100.0400	4,134,603	4,132,950	4,132,950					6.870	6.870	MJSD	82,817	273,142	07/30/2003	06/30/2022
00122@-AA-9	AES SOUTHLAND ENERGY LLC SR SEC NTS				2.C PL	45,000,000	113.4670	51,060,142	45,000,000	45,000,000					4.500	4.500	FMAN	174,375	2,025,000	02/28/2019	02/29/2040
00105Q-AA-4	AES US GENERATION HLDGS LLC SR UNSEC NTS				2.C PL	7,167,504	105.2230	7,541,867	7,167,504	7,167,504					4.170	4.170	MN	25,737	275,660	12/18/2014	11/30/2023
00817Y-AG-3	AETNA INC SR NT				2.B FE	198,333	152.1940	228,291	150,000	196,290		(1,844)			6.750	4.189	JD	450	10,125	11/21/2019	12/15/2037
00817Y-AJ-7	AETNA INC SR NT			1	2.B FE	7,941,321	123.1930	10,317,399	8,375,000	8,007,313		9,639			4.500	4.831	MN	48,156	376,875	06/27/2013	05/15/2042
00817Y-AP-3	AETNA INC SR NT			1	2.B FE	4,988,000	128.7060	6,435,290	5,000,000	4,989,460		245			4.750	4.765	MS	69,931	237,500	03/04/2014	03/15/2044
00817Y-AQ-1	AETNA INC SR NT			1	2.B FE	22,924,780	109.7570	25,244,024	23,000,000	22,967,758		7,637			3.500	3.539	MN	102,861	805,000	12/03/2014	11/15/2024
00817Y-AZ-1	AETNA INC SR NT			1	2.B FE	15,022,314	119.2670	19,045,806	15,969,000	15,072,193		17,948			3.875	4.228	FA	233,768	618,799	10/17/2019	08/15/2047
00817Y-AZ-1	AETNA INC SR NT	LS		1	2.B FE	142,520	119.2670	180,094	151,000	142,969		161			3.875	4.228	FA	2,210	5,851	10/17/2019	08/15/2047
001055-AM-4	AFLAC INC SR NT			1	1.G FE	9,989,900	111.4220	11,142,223	10,000,000	9,995,661		1,026			3.625	3.637	MN	46,319	362,500	11/04/2014	11/15/2024
001055-AR-3	AFLAC INC SR NT			1	1.G FE	19,847,000	120.3560	24,071,127	20,000,000	19,859,268		3,055			4.000	4.044	AO	168,889	800,000	09/14/2016	10/15/2046
001055-AY-8	AFLAC INC SR NT			1	1.G FE	4,967,000	139.5490	6,977,445	5,000,000	4,968,121		532			4.750	4.792	JJ	109,514	237,500	10/29/2018	01/15/2049
001055-BJ-0	AFLAC INC SR NT			1	1.G FE	4,987,100	117.7020	5,885,115	5,000,000	4,987,916		816			3.600	3.631	AO	45,000	90,000	03/30/2020	04/01/2030
00846U-AH-4	AGILENT TECHNOLOGIES INC SR NT			1	2.A FE	9,980,200	103.9700	10,397,042	10,000,000	9,996,081		2,144			3.200	3.223	AO	80,000	320,000	09/10/2012	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC SR NT			1	2.A FE	14,896,230	107.6060	16,140,956	15,000,000	14,969,367		11,246			3.875	3.960	JJ	268,021	581,250	10/30/2013	07/15/2023
00846U-AK-7	AGILENT TECHNOLOGIES INC SR NT			1	2.A FE	21,702,450	109.1210	24,006,615	22,000,000	21,771,405		35,465			3.050	3.249	MS	184,525	671,000	05/30/2019	09/22/2026
001192-AK-9	AGL CAPITAL CORP CO GUARNT			1	2.A FE	21,698,491	122.7860	26,976,019	21,970,000	21,734,290		5,705			4.400	4.475	JD	80,557	966,680	11/21/2013	06/01/2043
001192-AM-5	AGL CAPITAL CORP CO GUARNT			1	2.A FE	9,964,120	112.2410	11,224,079	10,000,000	9,979,113		3,441			3.250	3.292	JD	14,444	325,000	05/17/2016	06/15/2026
001201-B@-0	AGL ENERGY SER E SR NT		D		2.B	43,000,000	110.5470	47,535,345	43,000,000	43,000,000					3.910	3.910	JD	107,416	1,681,300	12/08/2016	12/08/2031
008474-E#-1	AGNICO EAGLE MINES LTD SER C SR NT		A		2.B FE	19,000,000	119.0820	22,625,521	19,000,000	19,000,000					4.630	4.630	AO	210,151	879,700	04/05/2018	04/05/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008474-C#-3	AGNICO EAGLE MINES LTD SER A SR NT		A		2.B FE	2,000,000	111.5790	2,231,583	2,000,000	2,000,000					4.420	4.420	JD	491	88,400	06/29/2017	06/29/2025
008474-B#-4	AGNICO EAGLE MINES LTD SER A SR NTS		A		2.B	7,000,000	107.4400	7,520,776	7,000,000	7,000,000					4.540	4.540	JD	883	317,800	06/30/2016	06/30/2023
008474-C*-7	AGNICO EAGLE MINES LTD SER B SR NT		A		2.B	10,000,000	115.3920	11,539,180	10,000,000	10,000,000					4.840	4.840	JD	1,344	484,000	06/30/2016	06/30/2026
008474-D*-6	AGNICO EAGLE MINES LTD SER B SR NT		A		2.B FE	8,000,000	115.5250	9,241,963	8,000,000	8,000,000					4.640	4.640	JD	2,062	371,200	06/29/2017	06/29/2027
008474-E@-3	AGNICO EAGLE MINES LTD SER B SR NT		A		2.B FE	3,000,000	116.1400	3,484,197	3,000,000	3,000,000					4.480	4.480	AO	32,107	134,400	04/05/2018	04/05/2030
008474-C@-5	AGNICO EAGLE MINES LTD SER C SR NT		A		2.B	13,000,000	118.3200	15,381,537	13,000,000	13,000,000					4.940	4.940	JD	1,784	642,200	06/30/2016	06/30/2028
008474-D@-4	AGNICO EAGLE MINES LTD SER C SR NT		A		2.B FE	10,000,000	117.7800	11,777,952	10,000,000	10,000,000					4.740	4.740	JD	2,633	474,000	06/29/2017	06/29/2029
008474-D#-2	AGNICO EAGLE MINES LTD SER D SR NT		A		2.B FE	10,000,000	119.6270	11,962,717	10,000,000	10,000,000					4.890	4.890	JD	2,717	489,000	06/29/2017	06/29/2032
008513-AA-1	AGREE LP CO GUARNT			1	2.B FE	1,422,960	105.4560	1,501,689	1,424,000	1,422,994		33			2.900	2.908	AO	15,371		08/12/2020	10/01/2030
008513-AA-1	AGREE LP CO GUARNT	LS		1	2.B FE	3,573,390	105.4560	3,771,096	3,576,000	3,573,473		83			2.900	2.908	AO	38,601		08/12/2020	10/01/2030
008558-AG-9	AGREE LTD PARTNERSHIP SR NT SER B				2.B	15,000,000	119.1370	17,870,567	15,000,000	15,000,000					4.470	4.470	AO	113,613	694,713	10/17/2019	10/30/2031
001306-AB-5	AHS HOSPITAL CORP NT			1	1.D FE	17,000,000	139.1180	23,650,042	17,000,000	17,000,000					5.024	5.024	JJ	427,040	854,080	04/30/2015	07/01/2045
00131L-AB-1	AIA GRP LTD SR NT 144A		D	1	1.F FE	14,980,950	107.8850	16,182,750	15,000,000	14,991,267		1,916			3.200	3.215	MS	146,667	480,000	03/04/2015	03/11/2025
00131L-AH-8	AIA GRP LTD SR NT 144A		D	1	1.F FE	5,060,200	112.5110	5,625,558	5,000,000	5,051,732		(5,319)			3.600	3.455	AO	41,000	180,000	05/20/2019	04/09/2029
00138C-AM-0	AIG GLBL FUNDING SEC 144A				1.F FE	249,808	100.9860	252,464	250,000	249,838		31			0.800	0.826	JJ	967		06/29/2020	07/07/2023
00914A-AK-8	AIR LEASE CORP SR NT			1	2.B FE	9,790,600	104.0980	10,409,795	10,000,000	9,792,419		1,819			3.125	3.373	JD	32,118		11/17/2020	12/01/2030
00914A-AG-7	AIR LEASE CORP SR NT MTN DTD 01/14/20			1	2.B FE	8,811,360	102.6600	9,239,394	9,000,000	8,826,932		15,572			3.000	3.246	FA	112,500	147,750	01/07/2020	02/01/2030
00914A-AG-7	AIR LEASE CORP SR NT MTN DTD 01/14/20	LS		1	2.B FE	979,040	102.6600	1,026,599	1,000,000	980,770		1,730			3.000	3.246	FA	12,500	16,417	01/07/2020	02/01/2030
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20			1	2.B FE	13,868,367	105.8130	14,727,110	13,918,000	13,873,911		5,544			2.875	2.834	JJ	148,942		11/17/2020	01/15/2026
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20	LS		1	2.B FE	6,164,533	105.8130	6,435,571	6,082,000	6,162,994		(1,539)			2.875	2.834	JJ	65,086		11/17/2020	01/15/2026
00913R-AE-6	AIR LIQUIDE FINANCE CO GUARNT 144A		D	1	1.G FE	9,979,700	121.6940	12,169,392	10,000,000	9,981,463		438			3.500	3.511	MS	91,389	350,000	09/22/2016	09/27/2046
C0104@-AA-8	AIRBUS CANADA LTD PARTNERSHIP SR NT		D		1.F FE	50,000,000	105.9120	52,956,227	50,000,000	50,000,000					2.770	2.770	JJ	615,556		07/21/2020	07/21/2026
C0104@-AB-6	AIRBUS CANADA LTD PARTNERSHIP SR NT		D		1.F FE	50,000,000	106.5660	53,282,803	50,000,000	50,000,000					2.890	2.890	JJ	642,222		07/21/2020	07/21/2027
C0104@-AC-4	AIRBUS CANADA LTD PARTNERSHIP SR NT		D		1.F FE	17,000,000	106.8460	18,163,851	17,000,000	17,000,000					2.970	2.970	JJ	224,400		07/21/2020	07/21/2028
00973R-AE-3	AKER BP ASA SR NT 144A		D	1	2.C FE	6,978,720	104.9490	7,346,421	7,000,000	6,982,564		3,844			3.000	3.066	JJ	96,833	105,000	01/08/2020	01/15/2025
00973R-AF-0	AKER BP ASA SR NT 144A		D	1	2.C FE	24,950,500	105.0310	26,257,713	25,000,000	24,954,496		3,996			3.750	3.774	JJ	432,292	468,750	01/08/2020	01/15/2030
00973R-AG-8	AKER BP ASA SR NT 144A		D	1	2.C FE	14,966,700	102.0520	15,307,874	15,000,000	14,968,174		1,474			2.875	2.921	JJ	109,010		09/23/2020	01/15/2026
010284-AN-7	ALABAMA GAS CORP SR NT			1	1.G FE	10,000,000	123.9090	12,390,910	10,000,000	10,000,000					5.900	5.900	JJ	272,056	590,000	01/10/2007	01/15/2037
010392-FG-8	ALABAMA PWR CO SR NT				1.F FE	4,771,294	119.7310	6,088,301	5,085,000	4,807,455		7,716			4.100	4.503	JJ	96,135	208,485	03/22/2017	01/15/2042
010392-FM-5	ALABAMA PWR CO SR NT			1	1.F FE	27,204,114	120.9730	34,380,572	28,420,000	27,325,006		24,842			3.750	3.994	MS	355,250	1,065,750	09/17/2015	03/01/2045
010392-FP-8	ALABAMA PWR CO SR NT			1	1.F FE	14,900,100	131.9960	19,799,445	15,000,000	14,909,159		1,983			4.300	4.340	JJ	320,708	645,000	01/08/2016	01/02/2046
010392-FS-2	ALABAMA PWR CO SR NT SER A			1	1.F FE	14,887,050	133.7190	20,057,806	15,000,000	14,891,923		2,006			4.300	4.345	JJ	297,417	645,000	06/21/2018	07/15/2048
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT				2.C PL	23,746,365	111.0610	26,372,944	23,746,365	23,746,365					4.670	4.670	MJSD	284,382	1,105,047	12/18/2017	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT				2.C PL	2,645,304	108.6630	2,874,464	2,645,304	2,645,304					4.670	4.670	MJSD	31,826	91,313	08/23/2019	06/30/2033
012725-AC-1	ALBEMARLE CORP CO GUARNT			1	2.C FE	22,909,887	110.9140	25,452,637	22,948,000	22,926,364		4,979			4.150	4.176	JD	79,362	952,342	11/08/2018	12/01/2024
012653-AC-5	ALBEMARLE CORP SR NT FRN			1	2.C FE	7,000,000	99.7630	6,983,418	7,000,000	7,000,000					1.271	1.271	FMAN	11,368	49,899	07/28/2020	11/15/2022
01273P-AB-8	ALBEMARLE WOD PTY LTD CO GUARNT			1	2.C FE	21,229,116	106.4260	22,587,954	21,224,000	21,228,912		(204)			3.450	3.447	MN	93,562	366,114	07/28/2020	11/15/2029
01400E-AB-9	ALCON FINANCE CORP CO GUARNT 144A			1	2.B FE	33,489,310	109.1390	36,015,943	33,000,000	33,446,729		(42,554)			3.000	2.835	MS	269,500	990,000	12/01/2020	09/23/2029
01400E-AB-9	ALCON FINANCE CORP CO GUARNT 144A	LS		1	2.B FE	1,992,640	109.1390	2,182,784	2,000,000	1,993,458		645			3.000	2.835	MS	16,333	60,000	12/01/2020	09/23/2029
01400E-AC-7	ALCON FINANCE CORP CO GUARNT 144A			1	2.B FE	10,190,220	117.9750	12,033,420	10,200,000	10,190,446		170			3.800	3.805	MS	105,513	387,600	10/17/2019	09/23/2049
01400E-AD-5	ALCON FINANCE CORP CO GUARNT 144A			1	2.B FE	22,958,131	106.5400	23,711,616	22,256,000	22,950,277		(7,854)			2.600	2.226	MN	54,651	224,328	12/03/2020	05/27/2030
015271-AG-4	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	31,308,524	122.3310	38,125,524	31,166,000	31,259,344		(8,810)			4.500	4.457	JJ	588,258	1,402,470	07/29/2015	07/30/2029
015271-AH-2	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	19,924,800	116.0110	23,202,100	20,000,000	19,958,615		7,200			4.300	4.346	JJ	396,556	860,000	11/05/2015	01/15/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	9,960,100	114.9050	11,490,530	10,000,000	9,975,239		3,559			3.950	3.997	JJ	182,139	395,000	06/01/2016	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	18,262,067	116.0270	21,383,721	18,430,000	18,296,658		15,757			3.950	4.048	JJ	335,682	727,985	12/11/2018	01/15/2028
015271-AK-5	ALEXANDRIA REAL ESTATE E CO GUARNT	LS		1	2.A FE	4,563,374	116.0270	5,302,420	4,570,000	4,565,393		557			3.950	4.048	JJ	83,237	180,515	12/11/2018	01/15/2028
015271-AN-9	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	14,955,427	124.0460	18,567,190	14,968,000	14,957,519		857			4.700	4.709	JJ	351,748	703,496	06/12/2018	07/01/2030
015271-AN-9	ALEXANDRIA REAL ESTATE E CO GUARNT	LS		1	2.A FE	3,029,453	124.0460	3,761,072	3,032,000	3,029,877		174			4.700	4.709	JJ	71,252	142,504	06/12/2018	07/01/2030
015271-AR-0	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	9,985,900	114.3310	11,433,060	10,000,000	9,987,317		977			3.375	3.389	FA	127,500	365,625	07/08/2019	08/15/2031
015271-AU-3	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	6,995,310	127.1080	8,897,574	7,000,000	6,995,569		259			4.900	4.908	JD	15,244	246,769	03/23/2020	12/15/2030
01626P-AH-9	ALIMENTATION COUCHE-TARD CO GUARNT 144A		A	1	2.B FE	29,976,050	112.5990	33,779,579	30,000,000	29,982,994		2,254			3.550	3.560	JJ	458,542	1,065,000	11/16/2017	07/26/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01626P-AJ-5	ALIMENTATION COUCHE-TARD CO GUARNT 144A		A	1	2.B FE	499,535	103.3580	516,792	500,000	499,847		94			2.700	2.720	JJ	5,813	13,500	07/19/2017	07/26/2022
01626P-AM-8	ALIMENTATION COUCHE-TARD SR NT 144A		A	1	2.B FE	9,988,000	109.2820	10,928,199	10,000,000	9,988,972		972			2.950	2.964	JJ	127,833	145,861	01/22/2020	01/25/2030
Q0182#-AB-4	ALINTA ENERGY FINANCE SR B GTD UNSEC NT		D		2.C PL	25,000,000	114.4900	28,622,588	25,000,000	25,000,000					4.770	4.770	MS	314,688	1,192,500	09/26/2018	09/26/2028
01748T-AB-7	ALLEGION PLC CO GUARNT			1	2.C FE	15,627,679	110.9750	17,275,459	15,567,000	15,622,050		(5,380)			3.500	3.458	AO	136,211	550,899	12/05/2019	10/01/2029
01748T-AB-7	ALLEGION PLC CO GUARNT	LS		1	2.C FE	1,999,320	110.9750	2,219,498	2,000,000	1,999,393		58			3.500	3.458	AO	17,500	70,778	12/05/2019	10/01/2029
01748N-AD-6	ALLEGION US HOLDING CO GUARNT			1	2.C FE	5,138,981	106.8060	5,794,225	5,425,000	5,235,311		45,452			3.200	4.214	AO	43,400	173,600	10/25/2018	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO GUARNT			1	2.C FE	41,035,594	109.3660	44,887,214	41,043,000	41,062,435		(3,127)			3.550	3.541	AO	364,257	1,457,027	12/05/2019	10/01/2027
N6587*-AA-1	ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT				2.B	5,607,000	108.8680	6,649,654	6,107,989	6,107,989				501,980	1.550	1.550	MN	8,152	104,194	05/28/2019	05/31/2029
N6587*-AB-9	ALLIANCE AUTOMOTIVE NL HLDG SER B SR NT				2.B	8,970,400	112.3580	10,980,495	9,772,783	9,772,783				803,167	1.740	1.740	MN	14,643	184,213	05/28/2019	05/31/2031
N6587*-AC-7	ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT				2.B	11,214,000	117.5560	14,360,585	12,215,979	12,215,979				1,003,959	1.950	1.950	MN	20,513	254,448	05/28/2019	05/31/2034
01877K-AD-5	ALLIANCE PIPELINE US 144A			1	2.B FE	6,235,163	103.3820	6,303,831	6,097,630	6,243,249		(23,978)			4.591	3.971	JD	778	287,743	05/04/2015	12/31/2025
01882Y-AC-0	ALLIANT ENERGY FINANCE 144A			1	2.B FE	4,990,600	100.4310	5,021,567	5,000,000	4,990,794		194			1.400	1.437	MS	7,972		11/17/2020	03/15/2026
01882Y-AB-2	ALLIANT ENERGY FINANCE CO GUARNT 144A			1	2.B FE	39,504,395	116.0220	46,041,092	39,683,000	39,538,238		15,997			4.250	4.307	JD	74,957	1,686,528	11/01/2018	06/15/2028
020002-AY-7	ALLSTATE CORP SR NT			1	1.G FE	4,980,400	125.2410	6,262,037	5,000,000	4,983,516		423			5.200	5.226	JJ	119,889	260,000	01/09/2012	01/15/2042
020002-BA-8	ALLSTATE CORP SR NT			1	1.G FE	6,969,060	133.8540	9,369,760	7,000,000	6,973,461		671			4.500	4.527	JD	14,000	315,000	06/04/2013	06/15/2043
020002-BC-4	ALLSTATE CORP SR NT			1	1.G FE	9,957,600	132.0650	13,206,489	10,000,000	9,960,731		820			4.200	4.225	JD	18,667	420,000	12/01/2016	12/15/2046
020002-BD-2	ALLSTATE CORP SR NT			1	1.G FE	9,884,040	114.1600	11,416,008	10,000,000	9,926,100		11,010			3.280	3.418	JD	14,578	328,000	12/22/2016	12/15/2026
020564-AA-8	ALPEK SA DE CV SR NT 144A		D	1	2.C FE	9,971,300	105.6260	10,562,600	10,000,000	9,993,562		3,201			4.500	4.536	MN	51,250	450,000	11/15/2012	11/20/2022
020564-AD-2	ALPEK SA DE CV SR NT 144A		D	1	2.C FE	4,985,900	109.6500	5,482,500	5,000,000	4,987,398		1,171			4.250	4.285	MS	60,799	212,500	09/11/2019	09/18/2029
PPE11L-HA-4	ALTITUDE INFRASTRUCTURE HLDG SEC		D		4.B Z	5,708,245	97.0000	5,536,997	5,708,245	5,708,245					5.750	5.750	JD	1,823		12/30/2020	11/18/2027
02209S-AM-5	ALTRIA GRP INC CO GUARNT				2.B FE	143,475	111.7560	167,635	150,000	143,678		169			4.250	4.559	FA	2,515	6,375	10/17/2019	08/09/2042
02209S-AS-2	ALTRIA GRP INC CO GUARNT				2.B FE	9,937,800	109.7960	10,979,609	10,000,000	9,978,539		6,414			4.000	4.075	JJ	167,778	400,000	10/28/2013	01/31/2024
02209S-BC-6	ALTRIA GRP INC CO GUARNT			1	2.B FE	14,968,650	116.1070	17,416,056	15,000,000	14,976,154		4,065			4.400	4.435	FA	251,167	660,000	02/12/2019	02/14/2026
02209S-BD-4	ALTRIA GRP INC CO GUARNT			1	2.B FE	27,332,663	119.8100	32,402,526	27,045,000	27,295,090		(25,929)			4.800	4.676	FA	494,022	1,298,160	06/18/2019	02/14/2029
02209S-BD-4	ALTRIA GRP INC CO GUARNT	LS		1	2.B FE	2,946,637	119.8100	3,540,376	2,955,000	2,947,922		697			4.800	4.676	FA	53,978	141,840	06/18/2019	02/14/2029
02209S-BE-2	ALTRIA GRP INC CO GUARNT			1	2.B FE	253,088	131.7570	289,866	220,000	251,711		(1,148)			5.800	4.597	FA	4,856	12,760	10/17/2019	02/14/2039
02209S-BF-9	ALTRIA GRP INC CO GUARNT			1	2.B FE	313,875	140.0960	378,259	270,000	313,006		(725)			5.950	4.892	FA	6,114	16,065	10/17/2019	02/14/2049
02209S-BG-7	ALTRIA GRP INC CO GUARNT			1	2.B FE	184,384	140.3990	224,638	160,000	184,143		(201)			6.200	5.274	FA	3,775	9,920	10/17/2019	02/14/2059
023135-AN-6	AMAZON.COM INC SR NT			1	1.E FE	17,138,870	112.4140	19,110,380	17,000,000	17,063,194		(14,798)			3.800	3.697	JD	46,656	646,000	05/13/2015	12/05/2024
023135-BF-2	AMAZON.COM INC SR NT			1	1.E FE	126,280	124.7470	137,222	110,000	125,384		(745)			3.875	2.793	FA	1,527	4,263	10/17/2019	08/22/2037
023135-BJ-4	AMAZON.COM INC SR NT			1	1.E FE	15,047,435	132.0450	19,978,427	15,130,000	15,051,938		1,478			4.050	4.081	FA	219,574	612,765	10/17/2019	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC CO GUARNT			1	2.B FE	19,142,577	112.6990	21,533,356	19,107,000	19,138,867		(3,709)			3.625	3.590	AO	121,210	692,629	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC CO GUARNT			1	2.B FE	22,977,631	119.4680	27,477,629	23,000,000	22,979,243		1,612			4.500	4.515	MN	132,250	1,035,000	04/23/2020	05/15/2028
023608-AG-7	AMEREN CORP SR NT			1	2.A FE	19,982,200	112.7790	22,555,863	20,000,000	19,990,261		1,699			3.650	3.661	FA	275,778	730,000	11/17/2015	02/15/2026
023608-AJ-1	AMEREN CORP SR NT			1	2.A FE	4,988,150	115.3750	5,768,770	5,000,000	4,988,832		682			3.500	3.527	JJ	80,694	49,583	03/31/2020	01/15/2031
02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT		D	1	2.A FE	2,108,500	148.6570	2,973,140	2,000,000	2,089,925		(2,510)			6.125	5.736	MS	30,965	122,500	10/04/2011	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV SR NT		D	1	2.A FE	5,149,120	125.2690	7,516,115	6,000,000	5,259,372		17,987			4.375	5.347	JJ	120,313	262,500	10/24/2013	07/16/2042
024018-AG-4	AMERICAN ASSETS TRUST LP SR NT				2.C	15,000,000	111.3650	16,704,677	15,000,000	15,000,000					3.910	3.910	JJ	246,004	586,500	07/30/2019	07/30/2030
024836-AD-0	AMERICAN CAMPUS CMNTYS CO GUARNT			1	2.B FE	22,730,927	109.6750	26,228,776	23,915,000	23,005,117		111,134			3.625	4.269	MN	110,773	864,563	06/09/2020	11/15/2027
024836-AF-5	AMERICAN CAMPUS CMNTYS CO GUARNT			1	2.B FE	19,732,437	104.3530	20,630,568	19,770,000	19,735,462		3,025			2.850	2.872	FA	234,769	283,288	01/15/2020	02/01/2030
024836-AF-5	AMERICAN CAMPUS CMNTYS CO GUARNT	LS		1	2.B FE	229,563	104.3530	240,012	230,000	229,598		35			2.850	2.872	FA	2,731	3,296	01/15/2020	02/01/2030
024836-AG-3	AMERICAN CAMPUS CMNTYS CO GUARNT			1	2.B FE	6,432,333	112.3850	7,291,539	6,488,000	6,434,699		2,366			3.875	3.975	JJ	139,672		06/09/2020	01/30/2031
024836-AG-3	AMERICAN CAMPUS CMNTYS CO GUARNT	LS		1	2.B FE	507,607	112.3850	575,411	512,000	507,794		187			3.875	3.975	JJ	11,022		06/09/2020	01/30/2031
02507*-AC-8	AMERICAN CENTURY CO INC SER C SR NT				2.C	5,000,000	110.0900	5,504,478	5,000,000	5,000,000					5.730	5.730	MS	89,133	286,500	03/09/2011	03/09/2023
02507*-AD-6	AMERICAN CENTURY CO SR NT DUE 2027				2.C	5,000,000	113.8220	5,691,079	5,000,000	5,000,000					3.970	3.970	AO	35,840	198,500	10/26/2017	10/26/2027
02507*-AE-4	AMERICAN CENTURY CO SR NT DUE 2029				2.C	10,000,000	115.8450	11,584,535	10,000,000	10,000,000					4.070	4.070	AO	73,486	407,000	10/26/2017	10/26/2029
025537-AJ-0	AMERICAN ELEC PWR SR NT			1	2.A FE	149,745	111.9940	167,990	150,000	149,816		24			3.200	3.220	MN	640	4,800	11/08/2017	11/13/2027
025537-AQ-4	AMERICAN ELEC PWR SR NT SER M			1	2.A FE	799,328	100.2240	801,795	800,000	799,354		26			0.750	0.779	MN	683		11/18/2020	11/01/2023
025537-AQ-4	AMERICAN ELEC PWR SR NT SER M	LS		1	2.A FE	249,790	100.2240	250,561	250,000	249,798		8			0.750	0.779	MN	214		11/18/2020	11/01/2023
025537-AR-2	AMERICAN ELEC PWR SR NT SER N			1	2.A FE	798,152	101.1900	809,521	800,000	798,194		42			1.000	1.048	MN	911		11/18/2020	11/01/2025
025816-BF-5	AMERICAN EXPRESS CO SR NT				2.A FE	5,423,410	127.4900	7,649,378	6,000,000	5,506,596		12,740			4.050	4.652	JD	18,900	243,000	06/07/2013	12/03/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816-BY-4	AMERICAN EXPRESS CO SR NT			1	2.A FE	449,901	102.5550	461,496	450,000	449,971		33			3.700	3.708	MN	2,590	16,650	11/01/2018	11/05/2021
025816-CA-5	AMERICAN EXPRESS CO SR NT			1	2.A FE	5,569,751	116.1060	6,380,029	5,495,000	5,549,737		(10,063)			4.200	4.139	MN	35,260	230,790	12/18/2018	11/06/2025
025816-CA-5	AMERICAN EXPRESS CO SR NT	LS		1	2.A FE	9,483,899	116.1060	11,035,883	9,505,000	9,489,745		2,780			4.200	4.139	MN	60,990	399,210	12/18/2018	11/06/2025
025816-BK-4	AMERICAN EXPRESS CO SUB			1	2.B FE	11,943,240	110.9640	13,315,653	12,000,000	11,975,214		5,764			3.625	3.682	JD	31,417	435,000	12/02/2014	12/05/2024
0258M0-EL-9	AMERICAN EXPRESS CREDIT SR NT			1	1.G FE	31,766,820	114.0940	36,510,196	32,000,000	31,866,920		17,814			3.300	3.372	MN	170,133	1,056,000	10/16/2019	05/03/2027
025932-AK-0	AMERICAN FINANCIAL GRP SR NT			1	2.A FE	1,239,052	109.1050	1,309,262	1,200,000	1,233,129		(5,340)			3.500	2.963	FA	15,867	42,000	11/21/2019	08/15/2026
02665W-CX-7	AMERICAN HONDA FINANCE SR NT FRN				1.G FE	5,000,000	100.5850	5,029,253	5,000,000	5,000,000					0.791	0.791	MJSD	330	75,593	06/24/2019	06/27/2022
02665W-BH-3	AMERICAN HONDA FINANCE SR NT SER GMTN				1.G FE	6,617,165	108.5570	7,407,931	6,824,000	6,657,194		26,724			2.300	2.767	MS	48,830	156,952	06/26/2019	09/09/2026
026874-DC-8	AMERICAN INTL GRP NT			1	2.A FE	4,983,450	119.9880	5,999,403	5,000,000	4,987,128		678			3.875	3.899	JJ	89,340	193,750	01/12/2015	01/15/2035
026874-AZ-0	AMERICAN INTL GRP SR NT				2.A FE	197,820	144.7440	217,116	150,000	195,218		(2,165)			6.250	3.663	MN	1,563	9,375	10/17/2019	05/01/2036
026874-CU-9	AMERICAN INTL GRP SR NT			1	2.A FE	4,953,850	106.0960	5,304,810	5,000,000	4,992,017		5,312			4.875	4.993	JD	20,313	243,750	05/21/2012	06/01/2022
026874-CY-1	AMERICAN INTL GRP SR NT			1	2.A FE	9,993,700	110.7230	11,072,323	10,000,000	9,997,815		643			4.125	4.133	FA	155,833	412,500	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INTL GRP SR NT			1	2.A FE	13,333,529	128.1380	17,138,495	13,375,000	13,337,865		637			4.500	4.518	JJ	275,859	601,875	01/23/2018	07/16/2044
026874-DD-6	AMERICAN INTL GRP SR NT			1	2.A FE	29,196,150	112.3500	33,704,853	30,000,000	29,573,232		83,127			3.750	4.095	JJ	534,375	1,125,000	02/12/2016	07/10/2025
026874-DF-1	AMERICAN INTL GRP SR NT			1	2.A FE	4,466,745	132.1630	5,947,318	4,500,000	4,469,854		630			4.800	4.847	JJ	102,600	216,000	07/07/2015	07/10/2045
026874-DF-1	AMERICAN INTL GRP SR NT	LS		1	2.A FE	496,305	132.1630	660,813	500,000	496,650		70			4.800	4.847	JJ	11,400	24,000	07/07/2015	07/10/2045
026874-DK-0	AMERICAN INTL GRP SR NT			1	2.A FE	11,955,240	118.7130	14,245,525	12,000,000	11,965,782		3,955			4.200	4.246	AO	126,000	504,000	03/19/2018	04/01/2028
026874-DL-8	AMERICAN INTL GRP SR NT			1	2.A FE	19,882,600	133.4200	26,683,911	20,000,000	19,887,831		1,971			4.750	4.787	AO	237,500	950,000	03/19/2018	04/01/2048
026874-DQ-7	AMERICAN INTL GRP SR NT			1	2.A FE	249,730	107.5000	268,749	250,000	249,762		32			2.500	2.523	JD	17	3,976	05/06/2020	06/30/2025
03027X-AD-2	AMERICAN TOWER CORP SR NT			1	2.C FE	4,994,400	113.1790	5,658,937	5,000,000	4,998,021		572			5.000	5.014	FA	94,444	250,000	08/14/2013	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP SR NT			1	2.B FE	14,803,250	112.9390	16,940,821	15,000,000	14,902,471		19,698			4.000	4.163	JD	50,000	600,000	07/16/2015	06/01/2025
03027X-AP-5	AMERICAN TOWER CORP SR NT			1	2.C FE	22,141,897	113.0830	25,659,713	22,691,000	22,263,162		55,188			3.550	3.896	JJ	371,439	805,531	10/17/2018	07/15/2027
03027X-AP-5	AMERICAN TOWER CORP SR NT	LS		1	2.C FE	884,622	113.0830	1,067,506	944,000	897,707		5,984			3.550	3.896	JJ	15,453	33,512	10/17/2018	07/15/2027
03027X-AR-1	AMERICAN TOWER CORP SR NT			1	2.C FE	11,021,725	113.5860	13,062,411	11,500,000	11,134,456		43,350			3.600	4.121	JJ	190,900	414,000	04/25/2018	01/15/2028
03027X-AW-0	AMERICAN TOWER CORP SR NT			1	2.C FE	23,792,935	115.9150	27,274,682	23,530,000	23,761,164		(22,900)			3.800	3.664	FA	337,786	1,048,131	07/31/2019	08/15/2029
03027X-AX-8	AMERICAN TOWER CORP SR NT			1	2.C FE	2,007,920	108.2260	2,164,512	2,000,000	2,006,675		(1,007)			2.750	2.690	JJ	25,361	43,083	10/29/2019	01/15/2027
03027X-BA-7	AMERICAN TOWER CORP SR NT			1	2.C FE	14,952,950	108.7540	16,313,040	15,000,000	14,956,942		3,992			2.900	2.936	JJ	200,583	223,542	01/17/2020	01/15/2030
03028B-B*-4	AMERICAN TRANS SYS INC SER A SR NT				2.B	13,000,000	116.4070	15,132,923	13,000,000	13,000,000					4.320	4.320	AO	140,400	561,600	09/27/2018	10/01/2030
03028P-E#-9	AMERICAN TRANSMISSION CO SER C SR NT				1.F	18,000,000	111.9350	20,148,352	18,000,000	18,000,000					4.310	4.310	JD	43,100	775,800	12/11/2014	12/11/2044
030288-AB-0	AMERICAN TRANSMISSION SY SR NT 144A			1	2.B FE	18,316,295	122.2810	22,622,074	18,500,000	18,335,792		3,535			5.000	5.065	MS	308,333	925,000	09/22/2014	09/01/2044
03028P-F#-8	AMERICAN TRNS CO SR NT SER F				1.F	12,000,000	113.7570	13,650,886	12,000,000	12,000,000					4.410	4.410	AO	113,190	529,200	04/14/2015	04/14/2045
03040W-AK-1	AMERICAN WATER CAP CORP SR NT			1	2.A FE	14,108,900	109.2910	15,300,809	14,000,000	14,039,002		(11,399)			3.850	3.756	MS	179,667	539,000	03/11/2014	03/01/2024
03040#-AE-2	AMERICAN WATER CAPITAL CORP SR NT SER D				2.A	8,700,000	104.8680	9,123,486	8,700,000	8,700,000					5.770	5.770	JD	13,944	501,990	02/15/2007	12/21/2021
03040W-AJ-4	AMERICAN WATERR CAP CORP SR NT			1	2.A FE	19,031,655	130.1230	24,723,289	19,000,000	19,026,331		(765)			4.300	4.290	JD	68,083	817,000	12/18/2012	12/01/2042
03040W-AL-9	AMERICAN WATERR CAPITAL C SR NT			1	2.A FE	2,015,140	110.6210	2,212,418	2,000,000	2,006,784		(1,495)			3.400	3.312	MS	22,667	68,000	12/03/2014	03/01/2025
03040W-AM-7	AMERICAN WATERR CAPITAL C SR NT			1	2.A FE	6,907,880	130.8830	9,161,806	7,000,000	6,916,924		1,843			4.300	4.379	MS	100,333	301,000	08/10/2015	09/01/2045
03040W-AS-4	AMERICAN WATERR CAPITAL C SR NT			1	2.A FE	4,890,800	118.1260	5,906,296	5,000,000	4,911,723		9,655			3.750	4.020	MS	62,500	187,500	10/10/2018	09/01/2028
03040W-AT-2	AMERICAN WATERR CAPITAL C SR NT SER 30YR			1	2.A FE	4,609,510	131.4750	6,063,610	4,612,000	4,609,614		45			4.200	4.203	MS	64,568	193,704	08/06/2018	09/01/2048
03040W-AT-2	AMERICAN WATERR CAPITAL C SR NT SER 30YR	LS		1	2.A FE	387,790	131.4750	510,122	388,000	387,799		4			4.200	4.203	MS	5,432	16,296	08/06/2018	09/01/2048
03073E-AL-9	AMERISOURCEBERGEN CORP SR NT			1	2.B FE	17,907,120	108.5660	19,541,838	18,000,000	17,962,082		10,410			3.400	3.467	MN	78,200	612,000	11/24/2015	05/15/2024
03073E-AM-7	AMERISOURCEBERGEN CORP SR NT			1	2.B FE	19,573,723	109.6570	21,771,281	19,854,000	19,722,037		28,807			3.250	3.422	MS	215,085	645,255	06/26/2015	03/01/2025
03073E-AN-5	AMERISOURCEBERGEN CORP SR NT			1	2.B FE	6,912,050	121.6970	8,427,528	6,925,000	6,913,476		269			4.250	4.261	MS	98,104	294,313	02/17/2015	03/01/2045
03073E-AN-5	AMERISOURCEBERGEN CORP SR NT	LS		1	2.B FE	3,069,250	121.6970	3,742,188	3,075,000	3,069,883		119			4.250	4.261	MS	43,563	130,688	02/17/2015	03/01/2045
03073E-AP-0	AMERISOURCEBERGEN CORP SR NT			1	2.B FE	19,951,000	113.9500	22,790,028	20,000,000	19,964,264		4,469			3.450	3.479	JD	30,667	690,000	11/29/2017	12/15/2027
03073E-AQ-8	AMERISOURCEBERGEN CORP SR NT			1	2.B FE	21,893,080	123.2700	27,119,478	22,000,000	21,898,827		1,953			4.300	4.329	JD	42,044	946,000	11/29/2017	12/15/2047
03073E-AQ-8	AMERISOURCEBERGEN CORP SR NT	LS		1	2.B FE	2,985,420	123.2700	3,698,111	3,000,000	2,986,204		266			4.300	4.329	JD	5,733	129,000	11/29/2017	12/15/2047
031100-N8-5	AMETEK INC SR NT SER U				2.A	10,000,000	115.0970	11,509,697	10,000,000	10,000,000					4.370	4.370	JD	21,850	437,000	12/13/2018	12/13/2028
031100-H#-0	AMETEK INC. SR NT SER Q				2.A	11,018,000	106.9360	13,063,230	12,215,979	12,215,979				1,003,959	1.530	1.530	AO	31,670	172,879	12/13/2018	10/31/2028
031100-H8-2	AMETEK INC. SR SEC SER P				2.A	33,054,000	105.4510	38,645,617	36,647,936	36,647,936				3,011,878	1.340	1.340	AO	83,211	454,231	12/13/2018	10/31/2026
001760-AA-4	AMF FLORENCE LLC SEC				2.C PL	39,858,601	103.2100	41,138,062	39,858,601	39,858,601					3.230	3.230	MJSD	208,143		11/04/2020	12/31/2035
031162-AA-8	AMGEN INC DEB			1	2.A FE	21,362,759	187.6130	34,427,064	18,350,000	21,350,093		(1,080)			8.125	6.978	AO	372,734	1,490,938	03/29/1999	04/01/2097

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
031162-BA-7	AMGEN INC SR NT			1	2.A FE	1,990,660	151.5750	3,031,496	2,000,000	1,992,515		214			6.400	6.435	FA	53,333	128,000	01/13/2009	02/01/2039
031162-BN-9	AMGEN INC SR NT			1	2.A FE	9,953,500	103.6080	10,360,800	10,000,000	9,992,577		5,184			3.625	3.681	MN	46,319	362,500	05/10/2012	05/15/2022
031162-CJ-7	AMGEN INC SR NT			1	2.A FE	8,627,778	109.1720	10,138,778	9,287,000	8,779,136		79,554			2.600	3.660	FA	88,536	241,462	03/26/2019	08/19/2026
031162-CJ-7	AMGEN INC SR NT	LS		1	2.A FE	676,972	109.1720	778,394	713,000	684,753		4,481			2.600	3.660	FA	6,797	18,538	03/26/2019	08/19/2026
031162-CQ-1	AMGEN INC SR NT			1	2.A FE	6,185,815	112.2730	7,131,592	6,352,000	6,229,590		14,654			3.200	3.570	MN	33,313	203,264	10/16/2019	11/02/2027
031162-CQ-1	AMGEN INC SR NT	LS		1	2.A FE	898,028	112.2730	1,073,332	956,000	910,632		5,667			3.200	3.570	MN	5,014	30,592	10/16/2019	11/02/2027
031162-CR-9	AMGEN INC SR NT			1	2.A FE	996,030	110.0810	1,100,810	1,000,000	996,154		124			3.150	3.177	FA	11,375	15,750	02/18/2020	02/21/2040
031162-CT-5	AMGEN INC SR NT			1	2.A FE	498,935	107.2010	536,006	500,000	499,057		122			2.200	2.233	FA	33,680	5,500	02/18/2020	02/21/2027
032095-AB-7	AMPHENOL CORP SR NT			1	2.A FE	8,648,843	102.8280	8,461,692	8,229,000	8,300,979		(64,332)			4.000	3.172	FA	137,150	329,160	03/06/2015	02/01/2022
032095-AB-7	AMPHENOL CORP SR NT	LS		1	2.A FE	1,050	102.8280	1,028	1,000	1,009		(8)			4.000	3.172	FA	17	40	03/06/2015	02/01/2022
032095-AG-6	AMPHENOL CORP SR NT			1	2.A FE	9,605,986	107.7150	10,385,902	9,642,000	9,609,082		9,030			3.200	3.309	AO	77,136	308,544	11/08/2018	04/01/2024
032095-AH-4	AMPHENOL CORP SR NT			1	2.A FE	19,249,370	122.4160	23,565,086	19,250,000	19,249,487		47			4.350	4.350	JD	69,781	837,375	01/16/2019	06/01/2029
032095-AJ-0	AMPHENOL CORP SR NT			1	2.A FE	17,782,800	110.3060	19,855,007	18,000,000	17,804,794		18,262			2.800	2.936	FA	190,400	469,000	11/13/2019	02/15/2030
032654-AN-5	ANALOG DEVICES INC SR NT			1	2.A FE	29,366,000	113.6760	34,102,927	30,000,000	29,531,678		68,417			3.500	3.794	JD	75,833	1,050,000	10/30/2018	12/05/2026
032654-AJ-4	ANALOG DEVICES INC SR NT SER 10YR			1	2.A FE	20,127,350	114.0480	22,809,592	20,000,000	20,069,368		(12,649)			3.900	3.822	JD	34,667	780,000	01/26/2016	12/15/2025
G1265#-AA-5	ANDEAN POWER GENERATION SEC		D		3.C PL	6,527,182	98.6000	6,533,819	6,626,591	6,470,369		(56,813)			8.750	10.087	JD	66,887	322,694	12/30/2020	06/05/2028
G03698-BC-9	ANGLIAN WATER SVC SR NT GREEN SER B		B		1.G FE	33,050,000	115.4000	39,423,191	34,162,339	34,162,339				1,019,028	3.000	3.000	FA	415,564	988,681	02/06/2019	02/06/2031
034863-AR-1	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D		2.B FE	216,940	117.9650	235,929	200,000	214,493		(2,036)			4.750	3.455	AO	2,138	9,500	10/17/2019	04/10/2027
034863-AV-2	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	249,773	116.8660	292,166	250,000	249,803		30			5.375	5.396	AO	3,359	6,719	03/30/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	447,453	127.0630	571,783	450,000	447,599		146			5.625	5.700	AO	6,328	12,656	03/30/2020	04/01/2030
034863-AX-8	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	445,928	104.5690	470,560	450,000	446,038		110			2.625	2.729	MS	3,642		09/08/2020	09/10/2030
034863-AY-6	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	492,815	112.1980	560,990	500,000	492,854		39			3.950	4.033	MS	6,090		09/08/2020	09/10/2050
03512T-AC-5	ANGLOGOLD HLDGS PLC SR NT		D	1	3.A FE	9,481,840	105.2860	10,002,170	9,500,000	9,496,404		2,112			5.125	5.150	FA	202,865	486,875	07/31/2012	08/01/2022
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER		C	1	2.B FE	74,911,167	113.0370	84,777,728	75,000,000	74,930,763		12,179			3.650	3.670	FA	1,140,625	2,737,500	05/15/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER		C	1	2.B FE	24,971,404	127.0290	31,367,203	24,693,000	24,949,880		(13,497)			4.700	4.598	FA	483,571	1,160,571	10/17/2019	02/01/2036
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	LS	C	1	2.B FE	364,268	127.0290	466,195	367,000	364,450		113			4.700	4.598	FA	7,187	17,249	10/17/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER		C	1	2.B FE	30,254,688	130.0230	39,357,980	30,270,000	30,255,285		65			4.900	4.903	FA	618,013	1,483,230	10/17/2019	02/01/2046
035229-DA-8	ANHEUSER-BUSCH COS INC NT		C	1	2.B FE	11,972,160	131.8480	15,821,736	12,000,000	11,980,291		790			5.750	5.766	AO	172,500	690,000	03/07/2006	04/01/2036
035229-CL-5	ANHEUSER-BUSCH COS INC SR NT		C	1	2.B FE	14,429,499	137.0800	19,458,447	14,195,000	14,383,263		(4,568)			6.000	5.888	MN	141,950	851,700	03/12/2007	11/01/2041
035229-CN-1	ANHEUSER-BUSCH COS INC SR NT		C	1	2.B FE	4,248,152	142.4730	5,542,208	3,890,000	4,183,274		(6,357)			6.500	5.886	FA	105,354	252,850	03/23/2006	02/01/2043
035242-AB-2	ANHEUSER-BUSCH INBEV FIN CO GUARNT		C		2.B FE	2,152,540	114.8690	2,297,382	2,000,000	2,147,897		(4,382)			4.000	3.515	JJ	36,444	80,000	12/05/2019	01/17/2043
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	4,085,360	113.7650	4,550,617	4,000,000	4,082,304		(2,491)			3.750	3.612	JJ	69,167	150,000	10/16/2019	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	91,004	124.4720	100,822	81,000	90,759		(204)			4.439	3.731	AO	849	3,596	10/17/2019	10/06/2048
03523T-BU-1	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	545,460	135.8540	679,272	500,000	543,094		(1,662)			5.450	4.702	JJ	11,960	27,250	07/18/2019	01/23/2039
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	615,794	142.1870	668,280	470,000	612,315		(2,898)			5.550	3.773	JJ	11,448	26,085	10/17/2019	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	376,516	153.9380	431,027	280,000	375,231		(1,071)			5.800	4.034	JJ	7,128	16,240	10/17/2019	01/23/2059
035240-AE-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C		2.B FE	5,385,073	143.1330	7,156,627	5,000,000	5,322,649		(16,836)			6.625	5.893	FA	125,139	331,250	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C		2.B FE	15,239,118	131.3730	19,705,964	15,000,000	15,215,981		(6,113)			4.950	4.838	JJ	342,375	742,500	12/16/2016	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	7,714,044	117.8960	9,166,410	7,775,000	7,728,341		5,398			4.000	4.096	AO	67,383	311,000	03/20/2018	04/13/2028
035240-AL-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT	LS	C	1	2.B FE	2,207,556	117.8960	2,623,185	2,225,000	2,211,647		1,545			4.000	4.096	AO	19,283	89,000	03/20/2018	04/13/2028
035240-AM-2	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	89,872	123.8200	99,056	80,000	89,383		(407)			4.375	3.449	AO	739	3,500	10/17/2019	04/15/2038
035240-AN-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	7,056,038	126.5400	8,946,388	7,070,000	7,057,176		147			4.600	4.611	AO	68,658	325,220	10/17/2019	04/15/2048
035240-AN-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT	LS	C	1	2.B FE	99,434	126.5400	126,540	100,000	99,460		10			4.600	4.611	AO	971	4,600	10/17/2019	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	4,096,710	130.8610	4,580,141	3,500,000	4,088,224		(7,116)			4.750	3.887	AO	35,097	166,250	11/19/2019	04/15/2058
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	11,660,253	123.4900	14,386,534	11,650,000	11,659,020		(1,073)			4.750	4.770	JJ	242,870	553,375	04/10/2019	01/23/2029
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO GUARNT	LS	C	1	2.B FE	19,438,575	123.4900	24,080,464	19,500,000	19,448,332		5,142			4.750	4.770	JJ	406,521	926,250	04/10/2019	01/23/2029
03674X-AC-0	ANTERO RES CORP CO GUARNT			1	4.C FE	1,259,904	99.7500	1,317,698	1,321,000	1,284,765		17,182			5.125	5.848	JD	5,642	67,701	07/10/2019	12/01/2022
03674X-AC-0	ANTERO RES CORP CO GUARNT	LS		1	4.C FE	6,563,846	99.7500	6,662,303	6,679,000	6,611,468		32,213			5.125	5.848	JD	28,525	342,299	07/10/2019	12/01/2022
036752-AB-9	ANTHEM INC SR NT			1	2.B FE	24,677,050	115.3170	28,829,275	25,000,000	24,746,755		30,806			3.650	3.816	JD	76,042	912,500	10/09/2018	12/01/2027
036752-AC-7	ANTHEM INC SR NT			1	2.B FE	14,776,650	110.1830	16,527,412	15,000,000	14,844,924		36,216			3.350	3.636	JD	41,875	502,500	01/30/2019	12/01/2024
036752-AD-5	ANTHEM INC SR NT			1	2.B FE	15,149,468	128.8920	19,514,280	15,140,000	15,149,238		(196)			4.375	4.371	JD	55,198	662,375	10/17/2019	12/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AH-6	ANTHEM INC SR NT			1	2.B FE	15,047,472	133.2150	20,102,111	15,090,000	15,049,687		717			4.550	4.567	MS	228,865	686,595	10/17/2019	03/01/2048
036752-AJ-2	ANTHEM INC SR NT			1	2.B FE	399,648	106.9550	427,820	400,000	399,730		63			2.375	2.393	JJ	4,381	8,075	09/04/2019	01/15/2025
036752-AL-7	ANTHEM INC SR NT			1	2.B FE	7,660,280	111.1760	8,609,486	7,744,000	7,668,852		7,430			2.875	2.947	MS	65,555	226,351	11/05/2019	09/15/2029
036752-AL-7	ANTHEM INC SR NT	LS		1	2.B FE	7,247,220	111.1760	8,066,946	7,256,000	7,248,232		774			2.875	2.947	MS	61,424	212,087	11/05/2019	09/15/2029
036752-AN-3	ANTHEM INC SR NT			1	2.B FE	996,250	106.2230	1,062,228	1,000,000	996,470		220			2.250	2.292	MN	2,875	11,875	04/30/2020	05/15/2030
94973V-BF-3	ANTHEM INC SR NT				2.B FE	115,640	138.6780	138,678	100,000	115,171		(391)			5.100	4.078	JJ	2,352	5,100	10/17/2019	01/15/2044
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A		D	1	2.B FE	18,310,210	100.2500	18,474,070	18,428,000	18,312,123		1,913			2.375	2.442	AO	93,612		10/29/2020	10/14/2030
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A	LS	D	1	2.B FE	3,584,303	100.2500	3,605,993	3,597,000	3,584,544		242			2.375	2.442	AO	18,272		10/29/2020	10/14/2030
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN CO GUARNT 144A		D		1.E FE	9,965,700	114.2010	11,420,122	10,000,000	9,974,588		3,126			3.450	3.491	JJ	153,333	345,000	01/16/2018	01/21/2028
037389-BB-8	AON CORP CO GUARNT			1	2.A FE	19,411,594	120.6830	23,406,468	19,395,000	19,409,091		(1,485)			4.500	4.489	JD	38,790	872,775	01/10/2019	12/15/2028
00185A-AB-0	AON PLC CO GUARNT			1	2.A FE	8,450,052	120.4050	10,535,469	8,750,000	8,494,738		6,745			4.250	4.460	JD	19,627	371,875	05/13/2013	12/12/2042
00185A-AC-8	AON PLC CO GUARNT			1	2.A FE	11,921,280	121.7950	14,615,402	12,000,000	11,932,616		1,718			4.450	4.490	MN	54,883	534,000	05/21/2013	05/24/2043
00185A-AD-6	AON PLC CO GUARNT			1	2.A FE	29,894,700	109.1630	32,748,974	30,000,000	29,964,968		11,148			4.000	4.043	MN	113,333	1,200,000	11/21/2013	11/27/2023
00185A-AG-9	AON PLC CO GUARNT			1	2.A FE	4,986,950	133.0750	6,653,758	5,000,000	4,988,508		268			4.600	4.616	JD	10,861	230,000	05/20/2014	06/14/2044
00185A-AH-7	AON PLC CO GUARNT			1	2.A FE	4,984,150	135.6350	6,781,761	5,000,000	4,985,694		306			4.750	4.770	MN	30,347	237,500	05/13/2015	05/15/2045
00185A-AK-0	AON PLC CO GUARNT			1	2.A FE	12,996,360	114.0060	14,820,768	13,000,000	12,997,987		362			3.875	3.878	JD	22,389	503,750	02/23/2016	12/15/2025
00203Q-AD-9	AP MOELLER-MAERSK A/S SR NT 144A		D	1	2.C FE	15,881,231	111.5730	17,851,612	16,000,000	15,947,508		9,764			3.875	3.951	MS	160,167	620,000	11/21/2019	09/28/2025
00203Q-AE-7	AP MOLLER-MAERSK A/S SR NT 144A		D	1	2.C FE	14,908,200	116.9600	17,543,933	15,000,000	14,919,707		7,606			4.500	4.577	JD	20,625	675,000	06/17/2019	06/20/2029
00229*-AA-3	AP TUNDRA HOLDINGS SEC				2.A Z	29,040,000	100.0000	29,040,000	29,040,000	29,040,000					4.750	4.750	FA	7,663		12/29/2020	02/15/2042
037411-AW-5	APACHE CORP SR NT			1	3.A FE	5,082,698	106.6250	5,480,525	5,140,000	5,093,048		1,349			5.100	5.175	MS	87,380	262,140	10/17/2019	09/01/2040
037411-BE-4	APACHE CORP SR NT			1	3.A FE	2,957,409	104.0980	3,083,383	2,962,000	2,958,302		390			4.375	4.394	AO	27,357	129,588	08/14/2018	10/15/2028
037411-BE-4	APACHE CORP SR NT	LS		1	3.A FE	7,027,091	104.0980	7,326,417	7,038,000	7,029,214		928			4.375	4.394	AO	65,004	307,913	08/14/2018	10/15/2028
037411-BF-1	APACHE CORP SR NT			1	3.A FE	1,940,597	105.0000	2,044,455	1,947,100	1,941,317		514			4.250	4.290	JJ	38,158	88,728	07/31/2019	01/15/2030
037411-BF-1	APACHE CORP SR NT	LS		1	3.A FE	996,560	105.0000	1,049,895	999,900	996,930		264			4.250	4.290	JJ	19,595	45,565	07/31/2019	01/15/2030
037411-AR-6	APACHE CORPORATION NT			1	3.A FE	3,534,123	110.5000	3,932,695	3,559,000	3,540,603		665			6.000	6.051	JJ	98,466	213,540	01/23/2007	01/15/2037
037411-AR-6	APACHE CORPORATION NT	LS		1	3.A FE	437,917	110.5000	487,305	441,000	438,720		82			6.000	6.051	JJ	12,201	26,460	01/23/2007	01/15/2037
00194@-AA-2	APH FINANCE 1, LLC SR SEC GTD NOTES				1.G PL	30,000,000	122.4750	36,742,400	30,000,000	30,000,000					4.770	4.770	MJSD	361,725	1,431,000	06/10/2019	07/07/2029
03765H-AF-8	APOLLO MANAGEMENT HOLDIN CO GUARNT 144A			1	1.G FE	19,940,800	102.2140	20,442,735	20,000,000	19,943,781		2,981			2.650	2.684	JD	38,278	265,000	06/02/2020	06/05/2030
037735-CE-5	APPALACHIAN POWER CO SR NT			1	2.A FE	9,924,000	138.9690	13,896,945	10,000,000	9,947,083		2,211			5.800	5.854	AO	145,000	580,000	09/26/2005	10/01/2035
037735-CK-1	APPALACHIAN POWER CO SR NT			1	2.A FE	4,998,750	141.9060	7,095,281	5,000,000	4,999,034		31			6.700	6.702	FA	126,556	335,000	08/14/2007	08/15/2037
037735-CW-5	APPALACHIAN PWR CO SR NT SER X			1	2.A FE	4,711,200	111.6500	5,582,476	5,000,000	4,776,167		29,930			3.300	4.101	JD	13,750	165,000	10/05/2018	06/01/2027
037833-AZ-3	APPLE INC SR NT			1	1.B FE	7,847,440	107.9020	8,632,190	8,000,000	7,931,398		15,590			2.500	2.722	FA	78,889	200,000	03/31/2015	02/09/2025
037833-BA-7	APPLE INC SR NT				1.B FE	2,471,316	121.3610	2,822,850	2,326,000	2,466,615		(3,880)			3.450	3.084	FA	31,653	80,247	10/17/2019	02/09/2045
037833-BA-7	APPLE INC SR NT	LS			1.B FE	2,401,998	121.3610	2,735,470	2,254,000	2,397,102		(3,958)			3.450	3.084	FA	30,673	77,763	10/17/2019	02/09/2045
037833-BH-2	APPLE INC SR NT				1.B FE	4,981,750	137.0470	6,852,329	5,000,000	4,983,636		369			4.375	4.397	MN	29,167	218,750	05/06/2015	05/13/2045
037833-BU-3	APPLE INC SR NT			1	1.B FE	14,983,950	105.0130	15,751,990	15,000,000	14,994,741		2,346			2.850	2.867	FA	152,000	427,500	02/16/2016	02/23/2023
037833-BW-9	APPLE INC SR NT			1	1.B FE	4,976,500	134.6220	6,731,105	5,000,000	4,980,438		882			4.500	4.536	FA	80,000	225,000	02/16/2016	02/23/2036
037833-BX-7	APPLE INC SR NT			1	1.B FE	465,300	142.1460	665,241	468,000	465,526		51			4.650	4.686	FA	7,738	21,762	02/16/2016	02/23/2046
037833-BX-7	APPLE INC SR NT	LS		1	1.B FE	4,505,850	142.1460	6,442,039	4,532,000	4,508,040		492			4.650	4.686	FA	74,929	210,738	02/16/2016	02/23/2046
037833-BY-5	APPLE INC SR NT			1	1.B FE	34,923,000	112.2210	39,277,462	35,000,000	34,957,281		7,508			3.250	3.276	FA	404,444	1,137,500	02/16/2016	02/23/2026
037833-BZ-2	APPLE INC SR NT			1	1.B FE	199,454	109.1510	218,303	200,000	199,678		53			2.450	2.481	FA	2,001	4,900	07/28/2016	08/04/2026
037833-CD-0	APPLE INC SR NT			1	1.B FE	192,474	128.5960	218,614	170,000	191,797		(563)			3.850	3.110	FA	2,673	6,545	10/17/2019	08/04/2046
037833-DV-9	APPLE INC SR NT				1.B FE	349,048	101.1930	354,175	350,000	349,249		201			0.750	0.842	MN	365	1,313	05/04/2020	05/11/2023
038222-AJ-4	APPLIED MATERIALS INC SR NT			1	1.G FE	29,891,400	114.2650	34,279,601	30,000,000	29,943,228		10,671			3.900	3.944	AO	292,500	1,170,000	09/21/2015	10/01/2025
038222-AL-9	APPLIED MATERIALS INC SR NT			1	1.G FE	9,351,878	113.2550	10,875,880	9,603,000	9,411,109		26,563			3.300	3.682	AO	79,225	316,899	10/19/2018	04/01/2027
038222-AL-9	APPLIED MATERIALS INC SR NT	LS		1	1.G FE	664,510	113.2550	792,785	700,000	672,608		3,786			3.300	3.682	AO	5,775	23,100	10/19/2018	04/01/2027
002205G-AB-3	APT PIPELINES LTD CO GUARNT 144A		D	1	2.B FE	24,973,750	110.3100	27,577,527	25,000,000	24,987,561		2,636			4.200	4.213	MS	285,833	1,050,000	03/16/2015	03/23/2025
002205G-AD-9	APT PIPELINES LTD CO GUARNT 144A		D	1	2.B FE	13,930,362	113.6220	15,679,864	13,800,000	13,905,239		(14,095)			4.250	4.114	JJ	270,442	586,500	11/21/2019	07/15/2027
03835V-AG-1	APTIV PLC CO GUARNT			1	2.B FE	9,987,900	116.2120	11,621,169	10,000,000	9,989,709		1,023			4.350	4.365	MS	128,083	435,000	02/28/2019	03/15/2029
03836W-AC-7	AQUA AMERICA INC SR NT			1	2.B FE	9,999,900	128.2250	12,822,485	10,000,000	9,999,903		2			4.276	4.276	MN	71,267	427,600	04/24/2019	05/01/2049
03842*-BY-1	AQUA PENNSYLVANIA INC 1ST MTG				1.F Z	9,000,000	99.2570	8,933,172	9,000,000	9,000,000					2.850	2.850	JD	29,213		11/20/2020	12/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03842*-BZ-8	AQUA PENNSYLVANIA INC 1ST MTG				1.F Z	8,000,000	100.3280	8,026,238	8,000,000	8,000,000					2.890	2.890	JD	26,331		11/20/2020	12/01/2057
03842*-CA-2	AQUA PENNSYLVANIA INC 1ST MTG				1.F IF	9,000,000	100.5650	9,050,820	9,000,000	9,000,000					2.900	2.900	JD	29,725		11/20/2020	12/01/2058
00458*-AD-1	AQUASURE FIN PTY SER 15A GTD SR SEC NT		D		1.G FE	20,000,000	107.4060	21,481,217	20,000,000	20,000,000					3.280	3.280	JJ	307,956	656,000	07/13/2015	07/12/2027
00458*-AB-5	AQUASURE FIN PTY SER 2014A GTD SR SEC NT		D		1.G FE	22,000,000	109.2700	24,039,464	22,000,000	22,000,000					4.480	4.480	JJ	462,684	985,600	02/27/2014	02/27/2024
00445#-AL-0	ARC RESOURCES LTD. SER G SR NT		A		2.C	1,000,000	101.2530	1,012,528	1,000,000	1,000,000					3.310	3.310	FA	11,769	33,100	08/23/2012	08/23/2021
00445#-AM-8	ARC RESOURCES LTD. SER H SR NT		A		2.C	12,000,000	105.4340	12,652,126	12,000,000	12,000,000					3.810	3.810	FA	162,560	457,200	08/23/2012	08/23/2024
03938L-AP-9	ARCELORMITTAL SR NT		D	1	3.A FE	72,066	140.3120	84,187	60,000	71,652		(345)			7.250	5.580	AO	918	4,275	10/17/2019	10/15/2039
03938L-AS-3	ARCELORMITTAL SR NT		D		3.A FE	70,908	137.8080	82,685	60,000	70,571		(280)			7.000	5.539	MS	1,400	4,125	10/17/2019	03/01/2041
03938L-BA-1	ARCELORMITTAL SR NT		D		3.A FE	94,221	112.3550	101,119	90,000	93,500		(600)			4.550	3.720	MS	1,251	4,095	10/17/2019	03/11/2026
039483-AP-7	ARCHER DANIELS MIDLAND CO DEB			1	1.F FE	20,156,400	200.3000	40,059,969	20,000,000	20,155,744		(56)			6.950	6.896	JD	61,778	1,390,000	02/25/1999	12/15/2097
039483-AU-6	ARCHER DANIELS SR NT			1	1.F FE	5,213,150	145.4570	7,272,849	5,000,000	5,166,070		(7,465)			5.375	5.052	MS	79,132	268,750	08/21/2013	09/15/2035
039482-AB-0	ARCHER-DANIELS-MIDLAND C SR NT			1	1.F FE	34,728,050	115.6490	40,477,173	35,000,000	34,745,754		17,704			3.250	3.342	MS	297,014	568,750	03/25/2020	03/27/2030
040555-CH-5	ARIZONA PUB SERVICE CO BOND			1	1.G FE	14,871,150	137.2150	20,582,213	15,000,000	14,911,808		3,811			5.500	5.559	MS	275,000	825,000	08/17/2005	09/01/2035
040555-CF-9	ARIZONA PUB SERVICE CO NT			1	1.G FE	631,516	132.1680	752,034	569,000	613,108		(2,562)			5.625	4.787	MN	4,090	32,006	06/18/2012	05/15/2033
040555-CT-9	ARIZONA PUBLIC SERVICE SR NT			1	1.G FE	19,973,200	128.8860	25,777,182	20,000,000	19,975,717		533			4.350	4.358	MN	111,167	870,000	11/03/2015	11/15/2045
040555-CX-0	ARIZONA PUBLIC SERVICE SR NT			1	1.G FE	7,446,750	128.9850	9,673,848	7,500,000	7,448,980		958			4.200	4.242	FA	119,000	315,000	08/07/2018	08/15/2048
040555-DB-7	ARIZONA PUBLIC SERVICE SR NT			1	1.G FE	4,578,426	116.1190	5,341,494	4,600,000	4,578,683		257			3.350	3.375	MN	19,691	74,054	05/19/2020	05/15/2050
040555-DB-7	ARIZONA PUBLIC SERVICE SR NT	LS		1	1.G FE	398,124	116.1190	464,478	400,000	398,146		22			3.350	3.375	MN	1,712	6,439	05/19/2020	05/15/2050
04070*-AP-2	ARIZONA WATER CO GEN MTGE SECD SER L			1	1.F	20,000,000	135.2450	27,049,019	20,000,000	20,000,000					6.300	6.300	FA	525,000	1,260,000	08/25/2006	08/01/2036
042004-AB-7	ARLINGTON VALLEY SOLAR ENERGY II SER B				2.C	25,000,000	120.7200	30,180,000	25,000,000	25,000,000					6.250	6.250	MJSD	4,340	1,562,500	01/27/2012	09/30/2038
042735-BC-3	ARROW ELECTRONICS INC SR NT			1	2.C FE	16,736,070	107.1270	17,996,262	16,799,000	16,782,882		6,901			4.500	4.547	MS	251,985	755,955	02/06/2014	03/01/2023
042735-BE-9	ARROW ELECTRONICS INC SR NT			1	2.C FE	9,903,100	109.9960	10,999,619	10,000,000	9,954,266		9,661			4.000	4.118	AO	100,000	400,000	02/23/2015	04/01/2025
042735-BF-6	ARROW ELECTRONICS INC SR NT			1	2.C FE	5,183,737	112.7640	5,863,715	5,200,000	5,189,320		1,287			3.875	3.916	JJ	94,593	201,500	11/21/2019	01/12/2028
042735-BF-6	ARROW ELECTRONICS INC SR NT	LS		1	2.C FE	4,978,750	112.7640	5,638,187	5,000,000	4,984,934		1,828			3.875	3.916	JJ	90,955	193,750	11/21/2019	01/12/2028
04317@-AM-0	ARTHUR J GALLAGHER & CO SER N SR NT				2.B PL	7,000,000	107.7210	7,540,438	7,000,000	7,000,000					4.130	4.130	JD	5,621	289,100	06/24/2014	06/24/2023
04317@-AN-8	ARTHUR J GALLAGHER & CO SER O SR NT				2.B PL	3,000,000	112.6570	3,379,704	3,000,000	3,000,000					4.310	4.310	JD	2,514	129,300	06/24/2014	06/24/2025
04317@-AP-3	ARTHUR J GALLAGHER & CO SER P SR NT				2.B PL	10,000,000	113.8150	11,381,506	10,000,000	10,000,000					4.360	4.360	JD	8,478	436,000	06/24/2014	06/24/2026
04317@-BA-5	ARTHUR J GALLAGHER & CO SR NT SER AA				2.B PL	7,500,000	115.1740	8,638,062	7,500,000	7,500,000					4.340	4.340	FA	134,721	325,500	08/02/2017	08/02/2032
04317@-BH-0	ARTHUR J GALLAGHER & CO SR NT SER HH				2.B PL	20,000,000	110.6490	22,129,743	20,000,000	20,000,000					4.720	4.720	FA	361,867	944,000	02/13/2019	02/13/2024
04317@-AZ-1	ARTHUR J GALLAGHER & CO SR NT SER Z				2.B PL	7,500,000	115.1870	8,639,011	7,500,000	7,500,000					4.340	4.340	JD	3,617	325,500	06/27/2017	06/27/2032
04317@-AR-9	ARTHUR J GALLAGHER SR NT				2.B PL	12,000,000	116.1190	13,934,329	12,000,000	12,000,000					4.550	4.550	JD	43,983	546,000	06/02/2016	06/02/2028
04317@-BS-6	ARTHUR J GALLAGHER SR NT				2.B PL	20,000,000	115.0300	23,005,958	20,000,000	20,000,000					3.990	3.990	JJ	334,717	399,000	01/30/2020	01/30/2030
04317@-AQ-1	ARTHUR J. GALLAGHER & CO SER Q SR NT				2.B PL	13,000,000	114.3560	14,866,336	13,000,000	13,000,000					4.400	4.400	JD	46,078	572,000	06/02/2016	06/02/2026
F0405#-AA-9	ARTS ET TECHNIQUES DU PROG SR NT SER A				2.B	15,000,000	115.1150	17,267,306	15,000,000	15,000,000					4.220	4.220	JD	19,342	633,000	06/20/2019	06/20/2026
F0405#-AB-7	ARTS ET TECHNIQUES DU PROG SR NT SER B				2.B	10,000,000	118.9840	11,898,444	10,000,000	10,000,000					4.420	4.420	JD	13,506	442,000	06/20/2019	06/20/2029
F0405#-AC-5	ARTS ET TECHNIQUES DU PROG SR NT SER C				2.B	10,000,000	120.5800	12,057,956	10,000,000	10,000,000					4.520	4.520	JD	13,811	452,000	06/20/2019	06/20/2031
F0405#-AD-3	ARTS ET TECHNIQUES DU PROG SR NT SER D				2.B	10,000,000	120.8740	12,087,369	10,000,000	10,000,000					4.670	4.670	JD	14,269	467,000	06/20/2019	06/20/2034
04351L-AA-8	ASCENSION HEALTH NT			1	1.B FE	20,000,000	149.5150	29,902,997	20,000,000	20,000,000					4.847	4.847	MN	123,868	969,400	06/12/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH SR NT				1.B FE	17,682	128.9300	23,207	18,000	17,704		6			3.945	4.048	MN	91	710	05/23/2017	11/15/2046
04351L-AB-6	ASCENSION HEALTH SR NT	LS			1.B FE	9,805,818	128.9300	12,869,826	9,982,000	9,817,881		3,542			3.945	4.048	MN	50,318	393,790	05/23/2017	11/15/2046
04365X-AA-6	ASCOT GRP LTD SR NT 144A		D	1	2.C FE	500,000	101.8750	509,375	500,000	500,000					4.250	4.250	JD	944		12/09/2020	12/15/2030
046353-AG-3	ASTRAZENECA PLC SR NT		D		2.A FE	7,459,945	123.4410	9,296,360	7,531,000	7,466,807		1,792			4.000	4.059	MS	86,188	301,240	08/08/2017	09/18/2042
046353-AL-2	ASTRAZENECA PLC SR NT		D		2.A FE	36,658,940	112.2540	41,533,815	37,000,000	36,813,901		34,443			3.375	3.488	MN	156,094	1,248,750	12/19/2016	11/16/2025
046353-AM-0	ASTRAZENECA PLC SR NT		D		2.A FE	24,989,000	134.2450	33,723,567	25,121,000	25,002,274		2,536			4.375	4.406	MN	137,380	1,099,044	12/07/2016	11/16/2045
046353-AT-5	ASTRAZENECA PLC SR NT		D	1	2.A FE	19,918,000	119.1560	23,831,222	20,000,000	19,933,784		6,838			4.000	4.049	JJ	364,444	800,000	08/14/2018	01/17/2029
046353-AU-2	ASTRAZENECA PLC SR NT		D	1	2.A FE	9,027,651	133.8420	12,211,736	9,124,000	9,031,523		1,681			4.375	4.439	FA	148,582	399,175	08/14/2018	08/17/2048
046353-AU-2	ASTRAZENECA PLC SR NT	LS	D	1	2.A FE	866,749	133.8420	1,172,455	876,000	867,121		161			4.375	4.439	FA	14,265	38,325	08/14/2018	08/17/2048
046353-AX-6	ASTRAZENECA PLC SR NT		D	1	2.A FE	2,937,180	93.5790	2,807,383	3,000,000	2,937,778		598			2.125	2.221	FA	25,677		08/03/2020	08/06/2050
00206R-AN-2	AT&T INC SR NT			1	2.B FE	1,855,183	140.0570	2,429,985	1,735,000	1,831,656		(3,133)			6.400	5.884	MN	14,188	111,040	06/30/2011	05/15/2038
00206R-AN-2	AT&T INC SR NT	LS		1	2.B FE	3,491,167	140.0570	4,572,853	3,265,000	3,446,892		(5,896)			6.400	5.884	MN	26,700	208,960	06/30/2011	05/15/2038
00206R-AS-1	AT&T INC SR NT			1	2.B FE	25,220,750	143.4990	35,874,705	25,000,000	25,177,065		(5,173)			6.550	6.482	FA	618,611	1,637,500	06/23/2009	02/15/2039

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
00206R-BH-4	AT&T INC SR NT			1	2.B FE	14,516,813	116.8120	23,447,632	20,073,000	15,141,006		100,819			4.300	6.399	JD	38,362	863,139	06/18/2013	12/15/2042
00206R-BK-7	AT&T INC SR NT			1	2.B FE	20,425,450	115.5380	31,686,317	27,425,000	21,102,109		108,644			4.350	6.192	JD	53,022	1,192,988	06/18/2013	06/15/2045
00206R-BN-1	AT&T INC SR NT			1	2.B FE	4,336,400	103.7320	5,186,602	5,000,000	4,839,358		78,684			2.625	4.392	JD	10,938	131,250	09/10/2013	12/01/2022
00206R-CG-5	AT&T INC SR NT			1	2.B FE	100,080	124.8750	112,388	90,000	99,777		(252)			4.800	4.067	JD	192	4,320	10/17/2019	06/15/2044
00206R-CN-0	AT&T INC SR NT			1	2.B FE	10,935,036	111.1450	12,189,841	10,967,500	10,951,982		3,237			3.400	3.435	MN	47,648	372,895	04/23/2015	05/15/2025
00206R-CN-0	AT&T INC SR NT	LS		1	2.B FE	9,005,764	111.1450	10,039,183	9,032,500	9,019,719		2,666			3.400	3.435	MN	39,241	307,105	04/23/2015	05/15/2025
00206R-CP-5	AT&T INC SR NT			1	2.B FE	529,499	121.3440	588,516	485,000	526,872		(2,274)			4.500	3.699	MN	2,789	21,825	11/21/2019	05/15/2035
00206R-CT-7	AT&T INC SR NT			1	2.B FE	9,993,400	115.7270	11,572,709	10,000,000	9,996,287		638			4.125	4.133	FA	153,542	412,500	01/29/2016	02/17/2026
00206R-DD-1	AT&T INC SR NT			1	2.B FE	4,918,587	112.4560	5,565,447	4,949,000	4,933,735		3,415			3.950	4.034	JJ	90,141	195,486	03/21/2016	01/15/2025
00206R-DD-1	AT&T INC SR NT	LS		1	2.B FE	5,019,960	112.4560	5,680,152	5,051,000	5,035,421		3,485			3.950	4.034	JJ	91,998	199,515	03/21/2016	01/15/2025
00206R-DF-6	AT&T INC SR NT			1	2.B FE	428,869	138.8960	479,193	345,000	425,980		(2,607)			6.000	4.228	FA	7,820	20,700	11/21/2019	08/15/2040
00206R-DG-4	AT&T INC SR NT				2.B FE	1,999,048	146.8040	2,936,071	2,000,000	1,999,136		21			6.375	6.379	MS	42,500	127,500	03/21/2016	03/01/2041
00206R-DJ-8	AT&T INC SR NT			1	2.B FE	454,810	119.6150	505,971	423,000	454,048		(634)			4.500	4.048	MS	5,922	19,035	10/17/2019	03/09/2048
00206R-DJ-8	AT&T INC SR NT	LS		1	2.B FE	107,520	119.6150	119,615	100,000	107,340		(150)			4.500	4.048	MS	1,400	4,500	10/17/2019	03/09/2048
00206R-HK-1	AT&T INC SR NT			1	2.B FE	2,312,742	124.5460	2,571,869	2,065,000	2,302,584		(9,163)			4.850	3.940	MS	33,384	100,153	11/21/2019	03/01/2039
00206R-HP-0	AT&T INC SR NT				2.B FE	25,960,712	110.6400	28,766,420	26,000,000	25,973,549		8,258			4.050	4.087	JD	46,800	1,053,000	06/05/2019	12/15/2023
00206R-HW-5	AT&T INC SR NT			1	2.B FE	4,680,054	115.0930	5,472,663	4,755,000	4,693,552		8,685			3.800	4.040	FA	68,261	180,690	06/05/2019	02/15/2027
00206R-HW-5	AT&T INC SR NT	LS		1	2.B FE	241,138	115.0930	281,977	245,000	241,834		447			3.800	4.040	FA	3,517	9,310	06/05/2019	02/15/2027
00206R-HY-1	AT&T INC SR NT				2.B FE	10,418,997	131.7660	13,176,629	10,000,000	10,368,001		(32,970)			6.625	6.057	MN	84,653	662,500	06/05/2019	05/15/2029
00206R-JC-7	AT&T INC SR NT				2.B FE	10,017,762	126.2670	12,626,690	10,000,000	10,016,838		(598)			6.500	6.483	MN	83,056	650,000	06/05/2019	11/15/2036
00206R-JE-3	AT&T INC SR NT				2.B FE	163,774	139.7610	181,689	130,000	162,508		(1,055)			6.100	4.210	JJ	3,657	7,930	10/17/2019	07/15/2040
00206R-JG-8	AT&T INC SR NT				2.B FE	2,561,456	128.8750	3,382,963	2,625,000	2,563,831		1,534			5.375	5.566	AO	29,786	141,094	09/25/2019	10/15/2041
00206R-JH-6	AT&T INC SR NT				2.B FE	9,905,963	124.3760	12,437,550	10,000,000	9,909,562		2,321			4.900	4.969	JD	21,778	490,000	06/05/2019	06/15/2042
00206R-JJ-2	AT&T INC SR NT				2.B FE	4,997,306	126.7820	6,339,115	5,000,000	4,997,393		57			5.350	5.354	JD	11,889	267,500	06/05/2019	12/15/2043
00206R-KB-7	AT&T INC SR NT			1	2.B FE	3,616,217	104.8230	3,459,165	3,300,000	3,614,466		(1,751)			3.850	3.403	JD	10,588	64,584	07/21/2020	06/01/2060
00206R-KE-1	AT&T INC SR NT			1	2.B FE	2,998,260	99.1480	2,974,444	3,000,000	2,998,273		13			3.300	3.303	FA	40,425		07/27/2020	02/01/2052
00206R-MC-3	AT&T INC SR NT 144A			1	2.B FE	2,847,732	100.1470	3,030,441	3,026,000	2,848,456		724			3.500	3.808	MS	30,302		09/18/2020	09/15/2053
00206R-MD-1	AT&T INC SR NT 144A			1	2.B FE	1,498,625	99.6610	1,601,545	1,607,000	1,499,047		422			3.550	3.905	MS	16,322		09/29/2020	09/15/2055
00206R-MD-1	AT&T INC SR NT 144A	LS		1	2.B FE	233,140	99.6610	249,151	250,000	233,206		66			3.550	3.905	MS	2,539		09/29/2020	09/15/2055
00206R-MF-6	AT&T INC SR NT 144A			1	2.B FE	481,332	102.5140	601,756	587,000	481,740		408			2.550	4.383	JD	998		12/07/2020	12/01/2033
00206R-JX-1	AT&T INC SR NT SER			1	2.B FE	2,396,448	106.6540	2,559,691	2,400,000	2,396,726		278			2.300	2.323	JD	4,600	28,060	05/21/2020	06/01/2027
00206R-JY-9	AT&T INC SR NT SER			1	2.B FE	599,034	106.8620	641,174	600,000	599,079		45			2.750	2.767	JD	1,375	8,388	05/21/2020	06/01/2031
00206R-JY-9	AT&T INC SR NT SER	LS		1	2.B FE	1,397,746	106.8620	1,496,072	1,400,000	1,397,851		105			2.750	2.767	JD	3,208	19,571	05/21/2020	06/01/2031
00206R-GL-0	AT&T INC SR NT SER WI			1	2.B FE	14,698,524	117.5660	17,634,940	15,000,000	14,756,958		28,527			4.100	4.367	FA	232,333	615,000	12/07/2018	02/15/2028
00226@-AB-2	ATC HOLDING LLC SR NT				2.A	20,000,000	117.0660	23,413,150	20,000,000	20,000,000					4.370	4.370	JD	26,706	874,000	12/20/2018	12/20/2028
00226@-AC-0	ATC HOLDING LLC SR NT				2.A	16,500,000	118.9260	19,622,729	16,500,000	16,500,000					4.470	4.470	JD	22,536	737,550	12/20/2018	12/20/2030
04774#-AB-8	ATLANTA FALCONS SR NT SER B				2.B PL	7,601,912	98.6600	7,500,046	7,601,912	7,601,912					3.590	3.590	MS	90,970	270,918	11/01/2016	09/01/2042
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A				2.B PL	10,826,965	98.6500	10,680,801	10,826,965	10,826,965					3.590	3.590	MS	129,563	385,853	08/25/2016	09/01/2042
04775H-CJ-4	ATLANTA GAS LT CO SR NT MTN DTD 7/15/97				1.G FE	5,322,950	128.5510	6,427,537	5,000,000	5,156,890		(19,336)			7.300	6.684	MN	60,833	365,000	06/24/2009	07/15/2027
048303-CH-2	ATLANTIC CITY ELEC 1ST MTG			1	1.F FE	29,970,600	117.4150	35,224,352	30,000,000	29,976,132		2,564			4.000	4.012	AO	253,333	1,200,000	10/09/2018	10/15/2028
G0488*-AA-2	ATLANTICA YIELD PLC SECURED NT		B		2.C PL	43,876,000	108.3600	52,948,820	48,863,914	48,863,914				4,987,914	1.960	1.960	MJSD	29,264	658,730	04/01/2020	06/20/2026
049560-AL-9	ATMOS ENERGY CORP SR NT			1	1.E FE	24,953,000	125.0920	31,272,976	25,000,000	24,960,481		1,078			4.150	4.161	JJ	478,403	1,037,500	01/08/2013	01/15/2043
049560-AM-7	ATMOS ENERGY CORP SR NT			1	1.E FE	7,273,490	125.7690	8,803,816	7,000,000	7,251,294		(6,538)			4.125	3.889	AO	60,958	288,750	06/05/2017	10/15/2044
Q0697#-AC-0	AUSGRID FINANCE PTY LTD SER C SR SEC NT		D		2.A FE	50,000,000	110.7480	55,374,168	50,000,000	50,000,000					3.750	3.750	AO	468,750	1,875,000	09/06/2017	10/01/2032
05252A-BK-6	AUST & NZ BANKING GRP SR NT 144A		D		1.D FE	12,649,450	100.0900	12,511,250	12,500,000	12,500,591		(19,134)			4.875	4.717	JJ	286,068	609,375	11/09/2011	01/12/2021
052528-AH-9	AUST & NZ BANKING GRP SUB 144A		D		2.A FE	8,987,760	110.2390	9,921,484	9,000,000	8,995,455		1,286			4.500	4.517	MS	114,750	405,000	03/12/2014	03/19/2024
052528-AH-9	AUST & NZ BANKING GRP SUB 144A	LS	D		2.A FE	998,640	110.2390	1,102,387	1,000,000	999,495		143			4.500	4.517	MS	12,750	45,000	03/12/2014	03/19/2024
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSING SR SEC		D		2.B FE	40,000,000	113.2000	45,280,119	40,000,000	40,000,000					4.820	4.820	MS	487,356	1,928,000	09/26/2018	09/30/2030
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A			1	2.C FE	27,245,000	100.1360	27,282,120	27,245,000	27,245,000					6.750	6.750	MJSD	5,108	1,832,534	08/02/2013	06/30/2035
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A	LS		1	2.C FE	325,000	100.1360	325,443	325,000	325,000					6.750	6.750	MJSD	61	21,860	08/02/2013	06/30/2035
052769-AD-8	AUTODESK INC SR NT			1	2.B FE	4,669,651	114.3610	5,318,917	4,651,000	4,663,959		(2,586)			4.375	4.306	JD	9,044	203,481	09/25/2018	06/15/2025

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
052769-AE-6	AUTODESK INC SR NT			1	2.B FE	34,240,200	112.7240	39,453,553	35,000,000	34,432,417		75,016			3.500	3.782	JD	54,444	1,225,000	10/25/2018	06/15/2027
052769-AG-1	AUTODESK INC SR NT			1	2.B FE	9,977,500	111.0410	11,104,052	10,000,000	9,979,400		1,900			2.850	2.876	JJ	131,417	143,292	01/07/2020	01/15/2030
05279#-AG-4	AUTOLIV ASP INC SER C GTD SR NT				2.B FE	29,000,000	110.5500	32,059,554	29,000,000	29,000,000					4.090	4.090	AO	224,041	1,245,308	04/23/2014	04/23/2024
053015-AE-3	AUTOMATIC DATA PROCESSNG SR NT			1	1.D FE	4,994,550	112.2420	5,612,118	5,000,000	4,997,208		539			3.375	3.388	MS	49,688	168,750	09/08/2015	09/15/2025
05329W-AP-7	AUTONATION INC CO GUARNT			1	2.C FE	19,609,680	110.6120	21,873,574	19,775,000	19,652,192		15,126			3.800	3.903	MN	96,019	751,450	02/06/2018	11/15/2027
05329W-AM-4	AUTONATION INC SR NT			1	2.C FE	15,161,900	111.1540	16,673,167	15,000,000	15,090,534		(17,045)			4.500	4.357	AO	168,750	675,000	05/23/2016	10/01/2025
05330G-AA-2	AUTORIDAD CANAL DE PANAM SR NT 144A		D		1.F FE	3,929,280	125.5000	5,020,000	4,000,000	3,942,499		2,797			4.950	5.095	JJ	83,600	198,000	09/24/2015	07/29/2035
053332-AR-3	AUTOZONE INC SR NT			1	2.B FE	16,892,070	109.5680	18,626,533	17,000,000	16,949,013		10,872			3.250	3.326	AO	116,639	552,500	05/05/2015	04/15/2025
053332-AZ-5	AUTOZONE INC SR NT			1	2.B FE	19,986,600	118.4710	23,694,198	20,000,000	19,987,431		831			4.000	4.008	AO	168,889	433,333	03/26/2020	04/15/2030
05348E-AU-3	AVALONBAY COMM IN SR NT MTN DTD 11/21/14			1	1.G FE	277,069	110.2460	297,663	270,000	275,080		(1,220)			3.500	2.982	MN	1,208	9,450	05/07/2019	11/15/2024
05348E-AZ-2	AVALONBAY COMM SR MTN DTD 10/05/16			1	1.G FE	32,895,166	121.9970	39,954,050	32,750,000	32,896,484		(1,776)			3.900	3.870	AO	269,642	1,248,000	06/09/2020	10/15/2046
05348E-BB-4	AVALONBAY COMM SR NT MTN DTD 06/21/17			1	1.G FE	19,999,800	126.1450	25,229,000	20,000,000	19,999,813		4			4.150	4.150	JJ	415,000	830,000	06/12/2017	07/01/2047
05348E-AY-5	AVALONBAY COMM SR NT MTN DTD 10/05/16			1	1.G FE	9,968,900	110.8750	11,087,540	10,000,000	9,980,950		2,978			2.900	2.936	AO	61,222	290,000	09/26/2016	10/15/2026
05348E-AT-6	AVALONBAY COMM SR NT MTN DTD 12/16/13			1	1.G FE	19,961,200	110.1280	22,025,600	20,000,000	19,986,800		4,110			4.200	4.224	JD	37,333	840,000	12/05/2013	12/15/2023
05348E-AR-0	AVALONBAY COMMIN SR NT MTN DTD 12/14/12			1	1.G FE	9,571,300	104.5000	10,449,990	10,000,000	9,890,736		46,972			2.850	3.368	MS	83,917	285,000	06/03/2013	03/15/2023
05348E-AV-1	AVALONBAY COMMUNITIES SR NT			1	1.G FE	14,973,300	111.2430	16,686,420	15,000,000	14,987,125		2,654			3.450	3.471	JD	43,125	517,500	05/06/2015	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES SR NT SER GMTN			1	1.G FE	14,951,100	112.4010	16,860,120	15,000,000	14,974,032		4,803			3.500	3.539	MN	67,083	525,000	11/04/2015	11/15/2025
05351W-AA-1	AVANGRID INC SR NT			1	2.A FE	1,898,700	109.0030	2,180,052	2,000,000	1,932,009		15,699			3.150	4.099	JD	5,250	63,000	10/25/2018	12/01/2024
053611-AJ-8	AVERY DENNISON CORP SR NT			1	2.B FE	26,317,905	123.7800	32,667,955	26,392,000	26,330,885		6,055			4.875	4.910	JD	89,348	1,286,610	02/12/2019	12/06/2028
053611-AK-5	AVERY DENNISON CORP SR NT			1	2.B FE	9,957,000	107.2580	10,725,801	10,000,000	9,960,177		3,177			2.650	2.699	AO	44,903	168,569	03/04/2020	04/30/2030
05379B-AM-9	AVISTA CORP 1ST MTG			1	1.G FE	19,680,840	128.8990	28,357,889	22,000,000	20,209,993		58,651			5.700	6.509	JJ	627,000	1,254,000	02/11/2008	07/01/2037
05379B-AP-2	AVISTA CORP 1ST MTG			1	1.G FE	2,494,250	105.8070	2,645,179	2,500,000	2,499,249		568			5.125	5.150	AO	32,031	128,125	09/15/2009	04/01/2022
05379B-AQ-0	AVISTA CORP 1ST MTG			1	1.G FE	9,989,900	127.0310	12,703,061	10,000,000	9,990,354		180			4.350	4.356	JD	36,250	435,000	05/15/2018	06/01/2048
05379B-C@-4	AVISTA CORP 1ST MTG BOND DUE 2045				1.G	10,000,000	117.5110	11,751,125	10,000,000	10,000,000					4.370	4.370	JD	36,417	437,000	12/16/2015	12/01/2045
053807-AR-4	AVNET INC SR NT			1	2.C FE	9,978,800	107.2970	10,729,743	10,000,000	9,995,111		2,378			4.875	4.902	JD	40,625	487,500	11/20/2012	12/01/2022
053807-AS-2	AVNET INC SR NT			1	2.C FE	6,949,320	113.1920	7,923,431	7,000,000	6,970,388		4,825			4.625	4.716	AO	68,347	323,750	03/21/2016	04/15/2026
05401A-AE-1	AVOLON HLDGS FNDG LTD CO GUARNT 144A		D	1	2.C FE	849,380	102.1650	868,401	850,000	849,720		202			3.625	3.651	MN	5,135	30,813	04/11/2019	05/01/2022
05401A-AJ-0	AVOLON HLDGS FNDG LTD CO GUARNT 144A		D	1	2.C FE	10,002,250	102.0320	10,203,182	10,000,000	10,001,972		(278)			3.250	3.246	FA	122,778	190,486	01/10/2020	02/15/2027
05401A-AL-5	AVOLON HLDGS FNDG LTD CO GUARNT 144A		D	1	2.C FE	7,998,000	107.7370	8,618,948	8,000,000	7,998,035		35			4.250	4.255	AO	35,889		11/16/2020	04/15/2026
05401A-AK-7	AVOLON HLDGS FNDG LTD SR NT 144A		D	1	2.C FE	9,992,300	113.2920	11,329,224	10,000,000	9,992,622		322			5.500	5.517	JJ	140,556		09/24/2020	01/15/2026
P0005#-AA-2	AXIA PWR SA SR SEC		D		3.B PL	12,424,573	107.1900	13,452,424	12,550,074	12,456,767		19,692			9.250	9.508	MN	132,212	1,160,626	05/20/2019	05/20/2024
PPE30U-XH-8	AZZ INC. SR NT				2.C Z	9,000,000	105.5670	9,501,036	9,000,000	9,000,000					3.170	3.170	JJ			12/17/2020	12/17/2032
G0754#-AD-9	BABCOCK INTL GRP PLC SER B SR NT		D		2.B	25,000,000	100.9680	25,242,087	25,000,000	25,000,000					5.640	5.640	MS	407,333	1,410,000	03/17/2011	03/17/2021
067316-AD-1	BACARDI LTD CO GUARNT 144A		D	1	2.C FE	27,657,348	105.9490	29,432,578	27,780,000	27,707,730		11,898			2.750	2.801	JJ	352,266	763,950	08/16/2016	07/15/2026
067316-AF-6	BACARDI LTD CO GUARNT 144A		D	1	2.C FE	21,863,660	118.6300	26,098,567	22,000,000	21,890,119		12,063			4.700	4.781	MN	132,122	1,034,000	01/25/2019	05/15/2028
067316-AH-2	BACARDI LTD CO GUARNT 144A		D	1	2.C FE	4,978,250	138.7160	6,935,778	5,000,000	4,979,101		333			5.300	5.329	MN	33,861	265,000	04/24/2018	05/15/2048
05523R-AC-1	BAE SYSTEMS HLDGS INC CO GUARNT 144A		D	1	2.B FE	15,192,234	143.7050	21,662,138	15,074,000	15,177,155		(2,627)			5.800	5.734	AO	194,287	874,292	08/23/2013	10/11/2041
05523R-AC-1	BAE SYSTEMS HLDGS INC CO GUARNT 144A	LS	D	1	2.B FE	765,875	143.7050	1,064,856	741,000	762,520		(540)			5.800	5.734	AO	9,551	42,978	08/23/2013	10/11/2041
05523U-AK-6	BAE SYSTEMS HLDGS INC CO GUARNT 144A		C	1	2.B FE	14,955,450	111.2020	16,680,352	15,000,000	14,981,212		4,554			3.800	3.836	AO	133,000	570,000	09/30/2014	10/07/2024
05523U-AL-4	BAE SYSTEMS HLDGS INC CO GUARNT 144A		C		2.B FE	11,672,147	131.6690	15,139,352	11,498,000	11,659,356		(3,716)			4.750	4.651	AO	127,436	546,155	10/04/2018	10/07/2044
05523U-AP-5	BAE SYSTEMS HLDGS INC SR NT 144A		C	1	2.B FE	12,058,945	113.4020	13,721,585	12,100,000	12,081,333		3,968			3.850	3.884	JD	20,704	465,850	06/09/2020	12/15/2025
05523R-AD-9	BAE SYSTEMS PLC SR NT 144A		D	1	2.B FE	8,440,160	113.2870	9,629,437	8,500,000	8,443,785		3,625			3.400	3.484	AO	61,011	145,303	04/07/2020	04/15/2030
05523R-AD-9	BAE SYSTEMS PLC SR NT 144A	LS	D	1	2.B FE	3,971,840	113.2870	4,531,500	4,000,000	3,973,546		1,706			3.400	3.484	AO	28,711	68,378	04/07/2020	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A		D	1	2.B FE	10,945,297	104.3420	11,284,602	10,815,000	10,944,813		(483)			3.000	3.015	MS	95,533		10/22/2020	09/15/2050
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A	LS	D	1	2.B FE	13,977,473	104.3420	14,800,932	14,185,000	13,978,728		1,254			3.000	3.015	MS	125,301		10/22/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC SR NT 144A		D	1	2.B FE	14,884,800	101.0950	15,164,303	15,000,000	14,887,743		2,943			1.900	1.982	FA	83,917		09/08/2020	02/15/2031
05723K-AE-0	BAKER HUGHES LLC/CO-OBL SR NT			1	1.G FE	21,154,191	112.0290	24,657,618	22,010,000	21,341,089		81,380			3.337	3.910	JD	32,643	734,474	07/16/2019	12/15/2027
05723K-AE-0	BAKER HUGHES LLC/CO-OBL SR NT	LS		1	1.G FE	4,771,942	112.0290	5,735,893	5,120,000	4,843,859		33,483			3.337	3.910	JD	7,594	170,854	07/16/2019	12/15/2027
05723K-AG-5	BAKER HUGHES LLC/CO-OBL SR NT			1	1.G FE	22,878,750	109.8530	25,156,252	22,900,000	22,880,845		1,846			3.138	3.148	MN	107,790	718,602	11/07/2019	11/07/2029
05723K-AG-5	BAKER HUGHES LLC/CO-OBL SR NT	LS		1	1.G FE	2,100,000	109.8530	2,306,905	2,100,000	2,100,000					3.138	3.148	MN	9,885	65,898	11/07/2019	11/07/2029
058498-AT-3	BALL CORP CO GUARNT				3.A FE	10,000,000	114.1230	11,412,300	10,000,000	10,000,000					5.250	5.250	JJ	262,500	525,000	06/22/2015	07/01/2025

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
058498-AV-8	BALL CORP CO GUARNT			1	3.A FE	7,000,000	112.9500	7,906,500	7,000,000	7,000,000					4.875	4.875	MS	100,479	341,250	03/06/2018	03/15/2026
058498-AW-6	BALL CORP CO GUARNT			1	3.A FE	10,000,000	99.7500	9,975,000	10,000,000	10,000,000					2.875	2.875	FA	110,208		08/10/2020	08/15/2030
058498-AR-7	BALL CORP SR NT			1	3.A FE	3,500,000	104.6250	3,661,875	3,500,000	3,500,000					5.000	5.000	MS	51,528	175,000	02/04/2014	03/15/2022
058498-AS-5	BALL CORP SR NT			1	3.A FE	2,838,750	106.5000	3,195,000	3,000,000	2,947,643		16,671			4.000	4.656	MN	15,333	120,000	06/05/2013	11/15/2023
059165-DX-5	BALTIMORE GAS & ELEC SR NT			1	1.G FE	4,586,428	123.4240	5,523,244	4,475,000	4,557,011		(4,650)			5.200	5.001	JD	10,342	232,700	08/15/2013	06/15/2033
059165-EH-9	BALTIMORE GAS & ELEC SR NT			1	1.G FE	4,995,400	116.2270	5,811,339	5,000,000	4,995,811		100			3.500	3.505	FA	66,111	175,000	08/15/2016	08/15/2046
05965M-AA-1	BANCO DEL ESTADO -CHILE SR NT 144A		D	1	1.E FE	14,747,100	103.5000	15,525,000	15,000,000	14,966,866		28,818			3.875	4.082	FA	230,885	581,250	02/01/2012	02/08/2022
05958A-AJ-7	BANCO DO BRASIL SR NT		D		3.C FE	4,948,900	104.1810	5,209,050	5,000,000	4,989,400		5,656			3.875	4.000	AO	43,594	193,750	10/02/2012	10/10/2022
05967B-AB-1	BANCO SANTANDER CHILE SR NT 144A		D		1.F FE	9,833,800	105.5500	10,555,000	10,000,000	9,966,468		18,471			3.875	4.079	MS	108,715	387,500	09/12/2012	09/20/2022
05964H-AB-1	BANCO SANTANDER SA SR NT		D		1.G FE	9,869,175	115.6760	11,518,996	9,958,000	9,897,869		8,164			4.250	4.361	AO	94,048	423,215	04/04/2017	04/11/2027
05964H-AB-1	BANCO SANTANDER SA SR NT	LS	D		1.G FE	41,625	115.6760	48,584	42,000	41,746		34			4.250	4.361	AO	397	1,785	04/04/2017	04/11/2027
05964H-AF-2	BANCO SANTANDER SA SR NT		D		1.G FE	9,954,920	113.2600	11,326,046	10,000,000	9,966,985		3,945			3.800	3.853	FA	135,111	380,000	10/23/2017	02/23/2028
05964H-AJ-4	BANCO SANTANDER SA SR NT		D		1.G FE	3,325,000	116.6410	3,878,324	3,325,000	3,325,000					4.379	4.379	AO	31,951	145,602	04/09/2018	04/12/2028
05964H-AJ-4	BANCO SANTANDER SA SR NT	LS	D		1.G FE	6,675,000	116.6410	7,785,808	6,675,000	6,675,000					4.379	4.379	AO	64,143	292,298	04/09/2018	04/12/2028
05969B-AA-1	BANCO SANTANDER SA SR NT 144A		D	1	2.A FE	11,833,300	105.5000	12,660,000	12,000,000	11,963,411		18,544			4.125	4.298	MN	71,500	495,000	11/20/2012	11/09/2022
05971K-AG-4	BANCO SANTANDER SA SUB		D		2.B FE	2,008,820	103.0730	2,061,454	2,000,000	2,008,760		(60)			2.749	2.698	JD	4,276		12/01/2020	12/03/2030
06051G-FM-6	BANK OF AMERICA CORP 01/22/15				2.A FE	107,100	112.3680	112,368	100,000	105,557		(1,284)			4.000	2.550	JJ	1,767	4,000	10/17/2019	01/22/2025
06051G-HJ-1	BANK OF AMERICA CORP 06/25/18			1	1.G FE	11,034,310	100.2530	11,027,885	11,000,000	11,008,817		(17,673)			0.901	0.737	MJSD	826	175,651	12/09/2019	06/25/2022
06051G-GF-0	BANK OF AMERICA CORP MTN DTD 01/20/17			1	1.G FE	16,256,946	114.8590	18,589,925	16,185,000	16,247,281		(9,731)			3.824	3.748	JJ	276,792	618,914	11/21/2019	01/20/2028
06051G-GG-8	BANK OF AMERICA CORP MTN DTD 01/20/17			1	1.G FE	10,155,194	132.3600	13,408,084	10,130,000	10,154,496		(581)			4.443	4.426	JJ	201,284	450,076	10/17/2019	01/20/2048
06051G-JK-6	BANK OF AMERICA CORP SR MTN DTD 10/21/20			1	1.F FE	1,100,000	101.3310	1,114,646	1,100,000	1,100,000					1.197	1.197	AO	2,560		10/16/2020	10/24/2026
06051G-JK-6	BANK OF AMERICA CORP SR MTN DTD 10/21/20	LS		1	1.F FE	3,900,000	101.3310	3,951,927	3,900,000	3,900,000					1.197	1.197	AO	9,077		10/16/2020	10/24/2026
06051G-EM-7	BANK OF AMERICA CORP SR NT				1.G FE	19,917,200	105.6860	21,137,111	20,000,000	19,988,806		9,930			5.700	5.755	JJ	497,167	1,140,000	01/19/2012	01/24/2022
06051G-EN-5	BANK OF AMERICA CORP SR NT				1.G FE	9,892,900	152.1360	15,213,564	10,000,000	9,908,164		2,138			5.875	5.952	FA	235,000	587,500	02/02/2012	02/07/2042
06051G-FB-0	BANK OF AMERICA CORP SR NT				1.G FE	9,992,700	110.8330	11,083,336	10,000,000	9,997,444		769			4.125	4.134	JJ	182,188	412,500	01/15/2014	01/22/2024
06051G-FC-8	BANK OF AMERICA CORP SR NT				1.G FE	9,978,400	140.3700	14,036,972	10,000,000	9,980,994		431			5.000	5.014	JJ	222,222	500,000	01/15/2014	01/21/2044
06051G-GM-5	BANK OF AMERICA CORP SR NT			1	1.G FE	15,000,000	123.1920	18,478,745	15,000,000	15,000,000					4.244	4.244	AO	118,478	636,600	04/19/2017	04/24/2038
06051G-GZ-6	BANK OF AMERICA CORP SR NT			1	1.G FE	1,200,000	110.0900	1,321,081	1,200,000	1,200,000					3.366	3.366	JJ	17,728	40,392	01/18/2018	01/23/2026
06051G-HA-0	BANK OF AMERICA CORP SR NT			1	1.G FE	5,000,000	124.9930	6,249,649	5,000,000	5,000,000					3.946	3.946	JJ	86,593	197,300	01/18/2018	01/23/2049
06051G-HM-4	BANK OF AMERICA CORP SR NT			1	1.G FE	16,081,661	119.0750	19,010,256	15,965,000	16,070,432		(10,238)			4.271	4.164	JJ	299,263	675,565	06/09/2020	07/23/2029
06053F-AA-7	BANK OF AMERICA CORP SR NT				1.G FE	2,674,832	109.4420	2,929,765	2,677,000	2,676,358		233			4.100	4.110	JJ	47,866	109,757	07/18/2013	07/24/2023
06053F-AA-7	BANK OF AMERICA CORP SR NT	LS			1.G FE	7,317,068	109.4420	8,014,444	7,323,000	7,321,243		637			4.100	4.110	JJ	130,939	300,243	07/18/2013	07/24/2023
06051G-HV-4	BANK OF AMERICA CORP SR NT 07/23/19			1	1.G FE	3,591,068	112.0690	3,944,828	3,520,000	3,583,879		(6,482)			3.194	2.952	JJ	49,344	112,429	11/21/2019	07/23/2030
06051G-JA-8	BANK OF AMERICA CORP SR NT 03/20/20			1	1.G FE	7,000,000	126.2870	8,840,080	7,000,000	7,000,000					4.083	4.083	MS	80,186	142,905	03/17/2020	03/20/2051
06051G-HS-1	BANK OF AMERICA CORP SR NT FRN			1	1.G FE	557,525	131.1970	655,987	500,000	555,872		(1,112)			4.330	3.689	MS	6,375	21,650	06/27/2019	03/15/2050
06051G-JC-4	BANK OF AMERICA CORP SR NT FRN 05/19/20			1	1.G FE	4,771,000	102.3390	4,882,608	4,771,000	4,771,000					1.530	1.550	MN	8,564	35,449	05/14/2020	05/19/2024
06051G-JC-4	BANK OF AMERICA CORP SR NT FRN 05/19/20	LS		1	1.G FE	229,000	102.3390	234,357	229,000	229,000					1.530	1.550	MN	411	1,701	05/14/2020	05/19/2024
06051G-FS-3	BANK OF AMERICA CORP SR NT MTN				1.G FE	10,149,400	113.9800	11,397,955	10,000,000	10,078,947		(15,540)			3.875	3.686	FA	161,458	387,500	02/17/2016	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP SR NT SER				1.G FE	13,803,690	113.3330	15,299,939	13,500,000	13,744,078		(42,306)			3.500	3.124	AO	94,500	472,500	06/28/2019	04/19/2026
06051G-JG-5	BANK OF AMERICA CORP SR NT09/25/20			1	1.F FE	3,900,000	101.0880	3,942,428	3,900,000	3,900,000					0.981	0.981	MS	10,202		09/22/2020	09/25/2025
06051G-JG-5	BANK OF AMERICA CORP SR NT09/25/20	LS		1	1.F FE	1,000,000	101.0880	1,010,879	1,000,000	1,000,000					0.981	0.981	MS	2,616		09/22/2020	09/25/2025
06051G-FL-8	BANK OF AMERICA CORP SUB MTN				2.A FE	13,198,485	117.2970	15,248,577	13,000,000	13,180,687		(28,321)			4.250	3.972	AO	105,896	552,500	11/19/2019	10/22/2026
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L			1	2.A FE	14,774,756	116.0090	16,972,055	14,630,000	14,759,685		(19,874)			4.183	4.041	MN	61,197	608,627	06/09/2020	11/25/2027
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L	LS		1	2.A FE	4,180,000	116.0090	4,849,159	4,180,000	4,180,000					4.183	4.041	MN	17,485	174,849	06/09/2020	11/25/2027
06051G-FU-8	BANK OF AMERICA CORP SUB SER GMTN				2.A FE	9,053,283	116.5550	10,449,152	8,965,000	9,038,790		(13,065)			4.450	4.266	MS	130,764	398,943	11/21/2019	03/03/2026
06050T-JZ-6	BANK OF AMERICA NA SUB SER BKNT				1.G FE	12,951,528	149.5700	19,870,386	13,285,000	13,038,431		9,866			6.000	6.175	AO	168,277	788,550	06/09/2020	10/15/2036
06051G-JE-0	BANK OF AMERICA SR NT MTN DTD 06/19/20			1	1.G FE	25,904,800	104.1900	26,047,414	25,000,000	25,890,148		(14,652)			2.000	1.802	JD	16,764	334,500	09/14/2020	06/19/2041
06051G-JF-7	BANK OF AMERICA SR NT MTN DTD 07/23/20			1	1.G FE	5,000,000	101.0340	5,051,706	5,000,000	5,000,000					1.600	1.620	JJ	37,593		07/20/2020	07/23/2031
06051G-HX-0	BANK OF AMERICA SR NT MTN DTD 10/22/19			1	1.G FE	455,031	109.8110	494,149	450,000	454,542		(450)			2.884	2.754	AO	2,487	12,978	11/26/2019	10/22/2030
06051G-FH-7	BANK OF AMERICA SUB MTN DTD 08/26/14				2.A FE	19,985,400	111.9480	22,389,621	20,000,000	19,993,953		1,502			4.200	4.209	FA	291,667	840,000	08/21/2014	08/26/2024
06367W-JN-4	BANK OF MONTREAL SR NT MTN DTD 03/26/19		A		1.F FE	16,566,670	100.5720	16,594,402	16,500,000	16,530,241		(23,877)			0.821	0.673	MJSD	1,129	251,694	07/09/2019	03/26/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06368B-GS-1	BANK OF MONTREAL SUB FRN		A	1	2.A FE	31,732,200	113.3490	36,212,789	31,948,000	31,764,239		11,626			3.803	3.858	JD	53,999	1,214,982	02/15/2018	12/15/2032
06368B-GS-1	BANK OF MONTREAL SUB FRN	LS	A	1	2.A FE	3,052,000	113.3490	3,459,416	3,052,000	3,052,000					3.803	3.858	JD	5,159	116,068	02/15/2018	12/15/2032
06406F-AA-1	BANK OF NY MELLON CORP SR NT			1	1.F FE	19,980,200	100.4510	20,090,122	20,000,000	19,998,825		4,014			2.500	2.521	AO	105,556	500,000	02/16/2016	04/15/2021
06406R-AB-3	BANK OF NY MELLON CORP SR NT 02/07/17			1	1.F FE	2,652,175	114.1860	2,854,647	2,500,000	2,628,238		(19,212)			3.442	2.529	FA	34,420	86,050	09/27/2019	02/07/2028
06406F-AF-0	BANK OF NY MELLON CORP SR NT FRN			1	1.F FE	5,165,832	101.6940	5,157,922	5,072,000	5,126,296		(29,215)			1.264	0.674	JAJO	11,223	115,140	08/16/2019	10/30/2023
06406R-AG-2	BANK OF NY MELLON MTN DTD 04/30/18				1.F FE	5,009,550	107.2410	5,362,042	5,000,000	5,004,803		(1,952)			3.500	3.457	AO	30,625	175,000	06/29/2018	04/28/2023
06406R-AD-9	BANK OF NY MELLON MTN DTD 05/16/17			1	1.F FE	19,991,600	112.6170	22,523,399	20,000,000	19,994,337		787			3.250	3.255	MN	81,250	650,000	05/09/2017	05/16/2027
06654D-AE-7	BANNER HEALTH NT			1	1.D FE	30,000,000	106.3310	31,899,438	30,000,000	30,000,000					2.913	2.913	JJ	150,505		10/20/2020	01/01/2051
06675F-AQ-0	BANQUE FED CRED MUTUEL SR NT FRN 144A		D		1.D FE	5,059,900	101.6520	5,082,607	5,000,000	5,041,670		(15,922)			1.178	0.848	JAJO	11,947	114,400	11/05/2019	07/20/2023
06739F-HV-6	BARCLAYS BANK PLC SR NT SER BKNT		D		1.F FE	25,016,100	110.3030	27,575,802	25,000,000	25,006,118		(1,675)			3.750	3.742	MN	119,792	937,500	05/21/2014	05/15/2024
06740L-8C-2	BARCLAYS BANK PLC SUB		D		3.A FE	2,512,500	111.2420	2,781,043	2,500,000	2,503,323		(1,581)			7.625	7.548	MN	21,181	190,625	10/08/2013	11/21/2022
06738E-AE-5	BARCLAYS PLC SR NT		D		2.B FE	9,968,500	110.0140	11,001,360	10,000,000	9,985,335		3,166			3.650	3.688	MS	106,458	365,000	03/09/2015	03/16/2025
06738E-AJ-4	BARCLAYS PLC SR NT		D		2.B FE	6,983,200	138.1780	9,672,439	7,000,000	6,984,641		300			5.250	5.266	FA	136,792	367,500	08/10/2015	08/17/2045
06738E-AN-5	BARCLAYS PLC SR NT		D		2.B FE	6,965,840	115.2600	8,068,167	7,000,000	6,980,952		3,311			4.375	4.436	JJ	143,767	306,250	01/05/2016	01/12/2026
06738E-AU-9	BARCLAYS PLC SR NT		D	1	2.B FE	5,532,835	114.8790	6,318,333	5,500,000	5,528,214		(4,168)			4.337	4.238	JJ	113,304	238,535	11/21/2019	01/10/2028
06738E-AV-7	BARCLAYS PLC SR NT		D		2.B FE	6,993,490	136.5480	9,558,334	7,000,000	6,993,908		113			4.950	4.956	JJ	164,588	346,500	01/03/2017	01/10/2047
06738E-BD-6	BARCLAYS PLC SR NT		D	1	2.B FE	346,629	119.9610	371,880	310,000	342,399		(3,812)			4.972	3.360	MN	1,927	15,413	11/21/2019	05/16/2029
06738E-BH-7	BARCLAYS PLC SR NT		D	1	2.B FE	781,250	109.3990	820,496	750,000	773,838		(6,679)			3.932	2.929	MN	4,424	29,490	11/21/2019	05/07/2025
06738E-AC-9	BARCLAYS PLC SUB		D		2.C FE	9,984,800	111.2610	11,126,066	10,000,000	9,993,605		1,562			4.375	4.394	MS	133,681	437,500	09/04/2014	09/11/2024
06738E-AP-0	BARCLAYS PLC SUB		D		2.C FE	9,871,210	116.2720	11,478,372	9,872,000	9,871,527		75			5.200	5.201	MN	69,872	513,344	05/05/2016	05/12/2026
06738E-AP-0	BARCLAYS PLC SUB	LS	D		2.C FE	127,990	116.2720	148,828	128,000	127,994		1			5.200	5.201	MN	906	6,656	05/05/2016	05/12/2026
06738E-BK-0	BARCLAYS PLC SUB		D	1	2.C FE	4,589,662	119.9580	5,290,165	4,410,000	4,570,804		(15,444)			5.088	4.656	JD	6,856	224,381	11/21/2019	06/20/2030
06738E-BK-0	BARCLAYS PLC SUB	LS	D	1	2.C FE	2,282,157	119.9580	2,687,068	2,240,000	2,276,969		(3,456)			5.088	4.656	JD	3,482	113,971	11/21/2019	06/20/2030
067901-AH-1	BARRICK GOLD CORP SR NT		A	1	2.B FE	9,982,046	137.9320	13,793,228	10,000,000	9,984,761		383			5.250	5.262	AO	131,250	525,000	06/08/2012	04/01/2042
06849R-AG-7	BARRICK NA FINANCE LLC CO GUARNT		C		2.B FE	164,034	144.6870	188,093	130,000	162,791		(1,036)			5.700	3.897	MN	638	7,410	10/17/2019	05/30/2041
06850#-AC-8	BARRIERSAFE SOL SR NT SER B				2.B	13,000,000	109.5600	14,242,750	13,000,000	13,000,000					4.530	4.530	AO	143,953	588,900	04/03/2014	04/03/2024
06850#-AD-6	BARRIERSAFE SOL SR NT SER C				2.B	13,000,000	113.0790	14,700,309	13,000,000	13,000,000					4.680	4.680	AO	148,720	608,400	04/03/2014	04/03/2026
070101-E*-7	BASIN ELEC 1ST MTG SER D				1.F	3,000,000	124.4430	3,733,285	3,000,000	3,000,000					5.590	5.590	AO	29,348	167,700	10/21/2009	04/28/2040
070101-AH-3	BASIN ELEC PWR COOP 1ST MTG 144A			1	1.F FE	24,908,750	119.4790	29,869,670	25,000,000	24,914,303		1,605			4.750	4.773	AO	214,410	1,187,500	04/19/2017	04/26/2047
070101-E#-3	BASIN ELEC PWR COOP 2011 SER B 1ST MTG				1.G	13,000,000	119.3750	15,518,723	13,000,000	13,000,000					5.100	5.100	AO	165,750	663,000	10/31/2011	10/01/2049
070102-AA-6	BASIN ELECTRIC POWER CORP AMBAC				1.F FE	13,643,960	129.8180	18,174,520	14,000,000	13,717,868		10,016			6.127	6.329	JD	71,482	857,780	05/03/2011	06/01/2041
05526D-BB-0	BAT CAPITAL CORP CO GUARNT		C	1	2.B FE	7,064,000	111.3480	7,865,615	7,064,000	7,064,000					3.557	3.557	FA	94,923	251,266	11/23/2018	08/15/2027
05526D-BB-0	BAT CAPITAL CORP CO GUARNT	LS	C	1	2.B FE	2,936,000	111.3480	3,269,174	2,936,000	2,936,000					3.557	3.557	FA	39,453	104,434	11/23/2018	08/15/2027
05526D-BD-6	BAT CAPITAL CORP CO GUARNT		C	1	2.B FE	3,816,668	112.3310	4,441,586	3,954,000	3,822,364		5,141			4.390	4.680	FA	65,575	173,581	11/21/2019	08/15/2037
05526D-BD-6	BAT CAPITAL CORP CO GUARNT	LS	C	1	2.B FE	488,425	112.3310	568,397	506,000	489,154		658			4.390	4.680	FA	8,392	22,213	11/21/2019	08/15/2037
05526D-BF-1	BAT CAPITAL CORP CO GUARNT		C	1	2.B FE	13,551,438	111.0450	14,823,417	13,349,000	13,543,262		(3,975)			4.540	4.455	FA	228,950	606,045	11/23/2018	08/15/2047
05526D-BF-1	BAT CAPITAL CORP CO GUARNT	LS	C	1	2.B FE	1,651,000	111.0450	1,833,355	1,651,000	1,651,000					4.540	4.455	FA	28,316	74,955	11/23/2018	08/15/2047
05530Q-AF-7	BAT INTL FINANCE PLC CO GUARNT 144A		D	1	2.B FE	4,953,200	103.7650	5,188,262	5,000,000	4,992,300		5,160			3.250	3.361	JD	10,833	162,500	05/31/2012	06/07/2022
05530Q-AK-6	BAT INTL FINANCE PLC CO GUARNT 144A		D		2.B FE	33,412,176	112.4530	37,526,751	33,371,000	33,394,084		(4,846)			3.950	3.932	JD	58,585	1,318,155	01/25/2016	06/15/2025
07086*-AA-0	BATH COUNTY ENERGY LLC SR SEC				2.B PL	35,000,000	114.8740	40,206,017	35,000,000	35,000,000					4.590	4.590	MJSD	4,463	1,606,500	05/03/2018	05/03/2033
07177M-AB-9	BAXALTA INC SR NT			1	2.B FE	11,984,356	112.9500	13,631,902	12,069,000	12,023,270		9,128			4.000	4.093	JD	10,728	482,760	06/03/2016	06/23/2025
07177M-AN-3	BAXALTA INC SR NT			1	2.B FE	6,957,535	136.9610	9,591,380	7,003,000	6,960,982		825			5.250	5.294	JD	8,170	367,658	06/03/2016	06/23/2045
07177M-AN-3	BAXALTA INC SR NT	LS		1	2.B FE	2,977,543	136.9610	4,104,722	2,997,000	2,979,018		353			5.250	5.294	JD	3,497	157,343	06/03/2016	06/23/2045
071813-BG-3	BAXTER INTL INC SR NT			1	2.A FE	9,993,400	125.7850	12,578,526	10,000,000	9,994,341		143			4.500	4.504	JD	20,000	450,000	06/04/2013	06/15/2043
071813-BP-3	BAXTER INTL INC SR NT			1	2.A FE	8,591,801	113.9950	10,544,569	9,250,000	8,644,974		13,450			3.500	3.919	FA	122,306	323,750	11/07/2016	08/15/2046
071813-BP-3	BAXTER INTL INC SR NT	LS		1	2.A FE	812,340	113.9950	1,025,958	900,000	819,212		1,766			3.500	3.919	FA	11,900	31,500	11/07/2016	08/15/2046
071813-BQ-1	BAXTER INTL INC SR NT			1	2.A FE	40,246,780	109.1740	46,944,943	43,000,000	41,033,412		307,443			2.600	3.496	FA	422,356	1,118,000	10/18/2018	08/15/2026
071813-BW-8	BAXTER INTL INC SR NT 144A			1	2.A FE	4,164,576	119.5110	4,995,565	4,180,000	4,165,551		975			3.950	3.995	AO	41,278	84,848	03/24/2020	04/01/2030
071813-BW-8	BAXTER INTL INC SR NT 144A	LS		1	2.A FE	2,809,594	119.5110	3,370,214	2,820,000	2,810,252		658			3.950	3.995	AO	27,848	57,242	03/24/2020	04/01/2030
071813-AX-7	BAXTER INTL SR NT			1	2.A FE	9,984,000	145.0100	14,501,043	10,000,000	9,987,702		400			6.250	6.262	JD	52,083	625,000	12/04/2007	12/01/2037
072732-AC-4	BAYER CORP CO GUARNT 144A		C		2.B FE	6,067,900	129.2620	6,463,110	5,000,000	5,567,788		(65,590)			6.650	4.752	FA	125,611	332,500	10/27/2011	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07274N-AJ-2	BAYER US FINANCE II LLC CO GUARNT 144A		C	1	2.A FE	213,996	114.3080	228,616	200,000	211,617		(2,145)			4.250	2.980	JD	378	8,500	11/21/2019	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC CO GUARNT 144A		C	1	2.A FE	29,997,230	117.6220	35,521,745	30,200,000	30,039,257		16,423			4.375	4.457	JD	58,722	1,321,250	11/21/2019	12/15/2028
07274N-AL-7	BAYER US FINANCE II LLC CO GUARNT 144A	LS	C	1	2.A FE	9,927,100	117.6220	11,762,167	10,000,000	9,941,677		5,986			4.375	4.457	JD	19,444	437,500	11/21/2019	12/15/2028
07274N-AQ-6	BAYER US FINANCE II LLC CO GUARNT 144A		C	1	2.A FE	9,596,873	128.7920	12,402,681	9,630,000	9,598,185		541			4.875	4.897	JD	7,824	469,463	06/18/2018	06/25/2048
07274N-AQ-6	BAYER US FINANCE II LLC CO GUARNT 144A	LS	C	1	2.A FE	15,317,127	128.7920	19,795,348	15,370,000	15,319,222		863			4.875	4.897	JD	12,488	749,288	06/18/2018	06/25/2048
05531F-AY-9	BB&T CORP SR NT FRN MTN DTD 03/21/17			1	1.G FE	16,738,236	100.5950	16,744,046	16,645,000	16,687,922		(33,409)			0.875	0.669	JAJO	37,226	352,596	06/27/2019	04/01/2022
05531F-BE-2	BB&T CORPORATION SR NT MTN DTD 06/05/18			1	1.G FE	4,483,575	113.0650	5,087,930	4,500,000	4,489,013		2,241			3.700	3.760	JD	12,025	166,500	06/29/2018	06/05/2025
05533U-AD-0	BBVA BANCOMER SA TEXAS SR NT 144A		D		2.B FE	9,899,400	108.7510	10,875,100	10,000,000	9,962,030		10,538			4.375	4.501	AO	98,438	437,500	04/03/2014	04/10/2024
073730-AE-3	BEAM INC SR NT		C	1	2.B FE	9,910,800	103.0110	10,301,079	10,000,000	9,985,922		9,868			3.250	3.356	MN	41,528	325,000	05/10/2012	05/15/2022
073730-AG-8	BEAM INC SR NT		C	1	2.B FE	4,726,971	105.7180	5,051,190	4,778,000	4,761,424		6,368			3.250	3.398	JD	6,902	155,285	02/17/2015	06/15/2023
349631-AN-1	BEAM INC SR NT		C	1	2.B FE	2,135,900	123.3690	2,467,370	2,000,000	2,107,817		(4,575)			5.875	5.349	JJ	54,181	117,500	10/21/2013	01/15/2036
075887-BF-5	BECTON DICKINSON AND CO SR NT			1	2.C FE	18,000,000	110.8690	19,956,348	18,000,000	18,000,000					3.734	3.734	JD	29,872	672,120	12/04/2014	12/15/2024
075887-BG-3	BECTON DICKINSON AND CO SR NT			1	2.C FE	20,332,381	129.0810	25,937,597	20,094,000	20,314,648		(5,233)			4.685	4.607	JD	41,840	941,404	10/17/2019	12/15/2044
075887-BK-4	BECTON DICKINSON AND CO SR NT			1	2.C FE	11,522,074	104.9310	12,730,201	12,132,000	11,943,446		81,474			3.300	4.056	MS	133,452	400,356	04/22/2015	03/01/2023
075887-BL-2	BECTON DICKINSON AND CO SR NT			1	2.C FE	14,977,425	109.3280	16,399,189	15,000,000	14,990,669		2,542			3.875	3.895	MN	74,271	581,250	04/22/2015	05/15/2024
075887-BW-8	BECTON DICKINSON AND CO SR NT			1	2.C FE	23,865,660	114.7610	27,605,791	24,055,000	23,902,000		20,485			3.700	3.812	JD	61,808	890,035	03/08/2019	06/06/2027
075887-BX-6	BECTON DICKINSON AND CO SR NT			1	2.C FE	14,000,000	131.3060	18,382,806	14,000,000	14,000,000					4.669	4.669	JD	45,393	653,660	05/22/2017	06/06/2047
075887-BX-6	BECTON DICKINSON AND CO SR NT	LS		1	2.C FE	6,000,000	131.3060	7,878,345	6,000,000	6,000,000					4.669	4.669	JD	19,454	280,140	05/22/2017	06/06/2047
0778FP-AA-7	BELL CANADA CO GUARNT		A	1	2.A FE	13,258,400	133.5170	17,784,442	13,320,000	13,260,819		1,083			4.464	4.489	AO	148,651	594,605	09/11/2018	04/01/2048
0778FP-AA-7	BELL CANADA CO GUARNT	LS	A	1	2.A FE	1,680,000	133.5170	2,243,083	1,680,000	1,680,000					4.464	4.489	AO	18,749	74,995	09/11/2018	04/01/2048
0778FP-AB-5	BELL CANADA SR NT		A	1	2.A FE	10,128,647	130.9550	13,265,757	10,130,000	10,128,745		(34)			4.300	4.300	JJ	183,916	527,548	10/17/2019	07/29/2049
080807-AA-8	BELROSE FUNDING TR SR NT 144A			1	2.A FE	8,870,000	102.9160	9,128,660	8,870,000	8,870,000					2.330	2.330	FA	76,353		08/11/2020	08/15/2030
080807-AA-8	BELROSE FUNDING TR SR NT 144A	LS		1	2.A FE	1,130,000	102.9160	1,162,952	1,130,000	1,130,000					2.330	2.330	FA	9,727		08/11/2020	08/15/2030
081437-AT-2	BEMIS CO INC CO GUARNT			1	2.B FE	11,799,236	108.2940	12,093,221	11,167,000	11,786,764		(12,473)			2.630	1.984	JD	9,790	146,846	10/26/2020	06/19/2030
081437-AR-6	BEMIS CO INC CO GUARNT SER			1	2.B FE	9,988,529	102.1670	10,216,740	10,000,000	9,993,791		5,262			4.500	4.581	AO	95,000	225,000	04/23/2020	10/15/2021
081437-AS-4	BEMIS CO INC CO GUARNT SER			1	2.B FE	14,000,268	108.0300	15,243,003	14,110,000	14,010,919		10,651			3.100	3.235	MS	128,793	218,705	04/23/2020	09/15/2026
59562V-AM-9	BERKSHIRE HATHAWAY ENERG SR NT				1.G FE	514,503	148.0080	549,110	371,000	506,312		(6,806)			6.125	3.104	AO	5,681	22,724	10/17/2019	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERG SR NT				1.G FE	671,378	145.0910	718,202	495,000	662,884		(7,654)			5.950	3.260	MN	3,763	29,453	11/21/2019	05/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG SR NT			1	1.G FE	19,882,793	137.5970	27,519,426	20,000,000	19,896,239		2,326			5.150	5.189	MN	131,611	1,030,000	05/08/2014	11/15/2043
084659-AS-0	BERKSHIRE HATHAWAY ENERG SR NT 144A			1	1.G FE	8,055,595	113.2270	9,132,888	8,066,000	8,057,045		1,451			4.050	4.078	AO	68,964	182,392	03/20/2020	04/15/2025
084659-AS-0	BERKSHIRE HATHAWAY ENERG SR NT 144A	LS		1	1.G FE	1,931,505	113.2270	2,189,810	1,934,000	1,931,853		348			4.050	4.078	AO	16,536	43,733	03/20/2020	04/15/2025
084659-AU-5	BERKSHIRE HATHAWAY ENERG SR NT 144A			1	1.G FE	19,996,800	118.2860	23,657,101	20,000,000	19,996,997		197			3.700	3.702	JJ	563,222		03/25/2020	07/15/2030
084664-BU-4	BERKSHIRE HATHAWAY FIN CO GUARNT			1	1.C FE	14,807,850	132.8520	19,927,819	15,000,000	14,840,069		4,395			4.400	4.478	MN	84,333	660,000	05/08/2012	05/15/2042
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO GUARNT			1	1.C FE	377,216	132.0530	422,571	320,000	375,692		(1,268)			4.200	3.232	FA	5,077	13,440	10/17/2019	08/15/2048
084670-BK-3	BERKSHIRE HATHAWAY INC SR NT			1	1.C FE	7,920,538	137.5760	11,041,840	8,026,000	7,936,205		2,309			4.500	4.581	FA	140,455	361,170	01/29/2013	02/11/2043
084670-BK-3	BERKSHIRE HATHAWAY INC SR NT	LS		1	1.C FE	1,948,062	137.5760	2,715,748	1,974,000	1,951,915		568			4.500	4.581	FA	34,545	88,830	01/29/2013	02/11/2043
084670-BS-6	BERKSHIRE HATHAWAY INC SR NT			1	1.C FE	10,395,219	111.7300	11,625,557	10,405,000	10,399,531		953			3.125	3.136	MS	95,740	325,156	03/08/2016	03/15/2026
084670-BS-6	BERKSHIRE HATHAWAY INC SR NT	LS		1	1.C FE	9,585,981	111.7300	10,720,540	9,595,000	9,589,957		879			3.125	3.136	MS	88,287	299,844	03/08/2016	03/15/2026
084670-BC-1	BERKSHIRE HATHAWAY INC SR NT SER B				1.C FE	9,999,200	102.1310	10,213,091	10,000,000	9,999,941		92			3.750	3.751	FA	141,667	375,000	08/10/2011	08/15/2021
08516*-AA-8	BERLIN STATION SR NT SER A				4.B PL	13,500,000	80.8280	10,911,780	13,500,000	13,500,000					7.000	7.000	JAJO	160,125	935,156	11/30/2011	09/30/2031
085770-AA-3	BERRY GLBL INC SR SEC 144A			1	2.C FE	1,201,641	107.4190	1,208,464	1,125,000	1,200,285		(1,355)			4.875	2.005	JJ	25,289		12/11/2020	07/15/2026
12614Q-AK-1	BESTFOODS MTN SER F DTD 10/24/97			1	1.E FE	17,838,360	151.2560	33,276,386	22,000,000	17,855,850		1,486			5.600	6.908	AO	260,089	1,232,000	03/04/1999	10/15/2097
055451-AV-0	BHP BILLITON FIN USA LTD CO GUARNT		D	1	1.F FE	19,997,000	147.0930	29,418,547	20,000,000	19,997,380		61			5.000	5.001	MS	252,778	1,000,000	09/25/2013	09/30/2043
08888@-AA-6	BIF II SAFE HARBOR HLDGS LLC SR SEC				2.C PL	20,000,000	113.7950	22,758,998	20,000,000	20,000,000					4.610	4.610	MJSD	2,561	922,000	12/16/2016	12/31/2026
05606#-AA-1	BIF III HOLTWOOD SR SEC				2.C PL	25,000,000	112.8420	28,210,587	25,000,000	25,000,000					4.504	4.504	MJSD	3,128	1,126,000	02/15/2018	02/15/2033
09062X-AD-5	BIOGEN INC SR NT			1	1.G FE	14,894,100	135.7890	20,368,421	15,000,000	14,903,062		1,886			5.200	5.247	MS	229,667	780,000	09/10/2015	09/15/2045
09062X-AF-0	BIOGEN INC SR NT			1	1.G FE	34,917,400	114.5950	40,108,223	35,000,000	34,956,985		8,137			4.050	4.079	MS	417,375	1,417,500	09/10/2015	09/15/2025
09062X-AH-6	BIOGEN INC SR NT			1	2.A FE	7,236,128	104.4600	7,473,074	7,154,000	7,234,713		(1,414)			2.250	2.116	MN	26,828	80,930	10/22/2020	05/01/2030
09062X-AH-6	BIOGEN INC SR NT	LS		1	2.A FE	2,878,672	104.4600	2,972,934	2,846,000	2,878,109		(563)			2.250	2.116	MN	10,673	32,195	10/22/2020	05/01/2030
09143#-AA-3	BISHOP HILL ENERGY LLC				2.C PL	38,163,384	102.8930	39,267,315	38,163,384	38,163,384					3.280	3.280	MJSD	328,027	652,507	03/26/2020	06/30/2037
064255-AW-2	BK TOKYO-MITSUBISHI UFJ NT 144A		D		1.E FE	4,899,444	109.7290	5,387,697	4,910,000	4,906,194		1,102			3.750	3.776	MS	56,772	184,125	03/04/2014	03/10/2024

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
064255-AW-2	BK TOKYO-MITSUBISHI UFJ NT 144A	LS	D		1.E FE	10,068,307	109.7290	11,071,663	10,090,000	10,082,179		2,265			3.750	3.776	MS	116,666	378,375	03/04/2014	03/10/2024
064255-AX-0	BK TOKYO-MITSUBISHI UFJ NT 144A		D		1.E FE	14,959,350	141.7550	21,263,289	15,000,000	14,964,331		834			4.700	4.717	MS	217,375	705,000	03/04/2014	03/10/2044
092113-AH-2	BLACK HILLS CORP SR NT			1	2.A FE	19,010,230	109.6060	20,934,778	19,100,000	19,069,868		9,511			4.250	4.308	MN	69,901	811,750	11/14/2013	11/30/2023
092113-AH-2	BLACK HILLS CORP SR NT	LS		1	2.A FE	895,770	109.6060	986,455	900,000	898,580		448			4.250	4.308	MN	3,294	38,250	11/14/2013	11/30/2023
092113-AM-1	BLACK HILLS CORP SR NT			1	2.A FE	7,197,550	108.7820	8,061,805	7,411,000	7,243,892		23,859			3.150	3.455	JJ	107,645	233,447	01/11/2019	01/15/2027
092113-AM-1	BLACK HILLS CORP SR NT	LS		1	2.A FE	2,587,680	108.7820	2,816,356	2,589,000	2,588,182		121			3.150	3.455	JJ	37,605	81,554	01/11/2019	01/15/2027
092113-AQ-2	BLACK HILLS CORP SR NT			1	2.A FE	10,082,563	121.1510	12,254,451	10,115,000	10,087,641		1,938			4.350	4.378	MN	73,334	437,501	06/09/2020	05/01/2033
092114-AB-3	BLACK HILLS PWR INC 1ST MTG			1	1.F FE	4,996,550	142.4890	7,124,460	5,000,000	4,997,199		78			6.125	6.130	MN	51,042	306,250	10/22/2009	11/01/2039
09247X-AQ-4	BLACKROCK INC SR NT			1	1.D FE	8,493,200	109.3330	9,293,289	8,500,000	8,493,749		549			2.400	2.409	AO	34,567	154,700	01/16/2020	04/30/2030
09247X-AR-2	BLACKROCK INC SR NT			1	1.D FE	1,644,126	104.6730	1,727,105	1,650,000	1,644,450		324			1.900	1.937	JJ	13,324	7,141	04/27/2020	01/28/2031
09256B-AD-9	BLACKSTONE HLDGS FINA CO GUARNT 144A			1	1.E FE	9,810,600	108.6810	10,868,146	10,000,000	9,953,455		20,314			4.750	4.984	FA	179,444	475,000	08/14/2012	02/15/2023
05490L-AA-7	BLUE CROSS BLUE SHIELD M SR NT 144A			1	2.A FE	18,441,704	108.2890	19,990,170	18,460,000	18,452,841		1,471			3.790	3.800	MN	116,606	699,634	11/06/2017	05/01/2025
05565E-BD-6	BMW US CAPITAL LLC CO GUARFRN 144A		C		1.F FE	17,547,750	100.2310	17,540,407	17,500,000	17,513,990		(22,210)			0.714	0.585	FMAN	16,998	279,375	06/18/2019	08/13/2021
05565E-AY-1	BMW US CAPITAL LLC CO GUARNT 144A		C	1	1.F FE	27,460,740	114.9100	32,174,670	28,000,000	27,562,141		50,862			3.750	3.997	AO	230,417	1,050,000	02/13/2019	04/12/2028
05565E-AY-1	BMW US CAPITAL LLC CO GUARNT 144A	LS	C	1	1.F FE	1,967,460	114.9100	2,298,191	2,000,000	1,973,215		3,117			3.750	3.997	AO	16,458	75,000	02/13/2019	04/12/2028
05565E-BJ-3	BMW US CAPITAL LLC CO GUARNT 144A		C	1	1.F FE	5,203,000	115.2150	5,760,727	5,000,000	5,175,661		(18,268)			3.625	3.141	AO	36,753	181,250	06/26/2019	04/18/2029
05565E-BL-8	BMW US CAPITAL LLC CO GUARNT 144A		C	1	1.F FE	2,738,995	120.9470	3,317,587	2,743,000	2,739,235		239			4.150	4.168	AO	25,929	56,917	04/06/2020	04/09/2030
05565E-BL-8	BMW US CAPITAL LLC CO GUARNT 144A	LS	C	1	1.F FE	2,253,705	120.9470	2,729,782	2,257,000	2,253,902		197			4.150	4.168	AO	21,335	46,833	04/06/2020	04/09/2030
05581K-AC-5	BNP PARIBAS JR SUB 144A		D		2.A FE	13,749,925	116.4440	16,026,217	13,763,000	13,754,205		1,199			4.625	4.637	MS	190,962	636,539	03/06/2017	03/13/2027
05581K-AC-5	BNP PARIBAS JR SUB 144A	LS	D		2.A FE	1,235,825	116.4440	1,440,415	1,237,000	1,236,210		108			4.625	4.637	MS	17,163	57,211	03/06/2017	03/13/2027
05581K-AB-7	BNP PARIBAS SR NT 144A		D		1.G FE	34,893,600	108.9320	38,126,109	35,000,000	34,950,523		15,142			3.800	3.850	JJ	631,750	1,330,000	01/03/2017	01/10/2024
09659W-2C-7	BNP PARIBAS SR NT 144A		D		1.G FE	34,690,200	112.0800	39,228,154	35,000,000	34,773,891		28,494			3.500	3.607	MN	153,125	1,225,000	01/24/2018	11/16/2027
09659W-2F-0	BNP PARIBAS SR NT 144A		D		1.G FE	19,892,800	118.5070	23,701,393	20,000,000	19,914,211		9,266			4.400	4.467	FA	334,889	880,000	08/07/2018	08/14/2028
09659W-2H-6	BNP PARIBAS SR NT 144A		D	1	1.G FE	10,551,520	124.0190	12,649,968	10,200,000	10,497,792		(30,067)			5.198	4.754	JJ	251,843	530,196	10/17/2019	01/10/2030
09659W-2K-9	BNP PARIBAS SR NT 144A		D	1	1.G FE	27,478,000	109.1230	29,984,761	27,478,000	27,478,000					3.052	3.052	JJ	391,360	419,314	01/06/2020	01/13/2031
09659W-2K-9	BNP PARIBAS SR NT 144A	LS	D	1	1.G FE	2,522,000	109.1230	2,752,077	2,522,000	2,522,000					3.052	3.052	JJ	35,920	38,486	01/06/2020	01/13/2031
09659W-2L-7	BNP PARIBAS SR NT 144A		D	1	1.G FE	5,000,000	104.6630	5,233,159	5,000,000	5,000,000					2.219	2.219	JD	6,780	55,475	06/02/2020	06/09/2026
05574L-FY-9	BNP PARIBAS SR NT MTN DTD 03/04/13		D		1.D FE	14,893,650	106.2770	15,941,477	15,000,000	14,973,825		11,437			3.250	3.334	MS	159,792	487,500	02/25/2013	03/03/2023
05579T-5G-7	BNP PARIBAS SUB		D		2.A FE	4,955,800	112.5940	5,629,722	5,000,000	4,980,989		4,522			4.250	4.360	AO	44,861	212,500	10/06/2014	10/15/2024
05565A-AR-4	BNP PARIBAS SUB 144A		D		2.A FE	14,973,600	114.7820	17,217,253	15,000,000	14,984,428		2,523			4.375	4.397	MN	89,323	656,250	05/05/2016	05/12/2026
09659T-2A-8	BNP PARIBAS SUB 144A		D	1	2.A FE	35,340,911	114.5780	41,133,510	35,900,000	35,409,207		29,243			4.375	4.521	MS	523,542	1,570,625	08/24/2018	03/01/2033
09659T-2A-8	BNP PARIBAS SUB 144A	LS	D	1	2.A FE	99,679	114.5780	114,578	100,000	99,725		17			4.375	4.521	MS	1,458	4,375	08/24/2018	03/01/2033
09659T-2B-6	BNP PARIBAS SUB 144A		D	1	2.A FE	15,000,000	102.2330	15,334,895	15,000,000	15,000,000					2.588	2.588	FA	149,888		08/05/2020	08/12/2035
06051G-EU-9	BOA CORP SR NT MTN DTD 01/11/13				1.G FE	67,580	106.0210	72,094	68,000	67,902		46			3.300	3.369	JJ	1,060	2,244	03/19/2013	01/11/2023
06051G-EU-9	BOA CORP SR NT MTN DTD 01/11/13	LS			1.G FE	9,874,837	106.0210	10,530,006	9,932,000	9,918,741		6,216			3.300	3.369	JJ	154,774	327,756	03/19/2013	01/11/2023
096630-AD-0	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	7,827,532	111.6080	8,840,472	7,921,000	7,878,505		9,469			4.950	5.102	JD	17,426	392,090	11/19/2014	12/15/2024
096630-AD-0	BOARDWALK PIPELINES LP CO GUARNT	LS		1	2.C FE	2,054,468	111.6080	2,320,331	2,079,000	2,067,847		2,485			4.950	5.102	JD	4,574	102,911	11/19/2014	12/15/2024
096630-AF-5	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	24,643,300	111.9340	28,078,554	25,085,000	24,719,288		44,792			4.450	4.682	JJ	514,730	1,116,283	11/14/2018	07/15/2027
096630-AF-5	BOARDWALK PIPELINES LP CO GUARNT	LS		1	2.C FE	2,989,770	111.9340	3,358,009	3,000,000	2,993,087		891			4.450	4.682	JJ	61,558	133,500	11/14/2018	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	14,986,950	114.5890	17,188,339	15,000,000	14,988,713		1,077			4.800	4.811	MN	116,000	720,000	04/30/2019	05/03/2029
096630-AH-1	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	4,994,300	104.3430	5,217,160	5,000,000	4,994,477		177			3.400	3.413	FA	66,111		08/04/2020	02/15/2031
09681L-AD-2	BOC AVIATION LTD SR NT 144A		D	1	1.G FE	497,295	102.0360	510,180	500,000	499,030		545			2.750	2.867	MS	3,934	13,750	09/11/2017	09/18/2022
09681L-AJ-9	BOC AVIATION LTD SR NT 144A		D	1	1.G FE	2,055,800	105.9670	2,119,335	2,000,000	2,042,526		(10,514)			3.500	2.901	AO	15,750	70,000	11/19/2019	10/10/2024
097023-AX-3	BOEING CO SR NT			1	2.C FE	4,895,650	136.2980	6,814,890	5,000,000	4,914,540		2,263			6.875	7.043	MS	101,215	343,750	03/10/2009	03/15/2039
097023-BV-6	BOEING CO SR NT			1	2.C FE	4,769,600	101.2240	5,061,190	5,000,000	4,786,549		4,620			3.650	3.912	MS	60,833	182,500	02/14/2017	03/01/2047
097023-CJ-2	BOEING CO SR NT			1	2.C FE	3,217,787	105.2940	3,158,824	3,000,000	3,204,128		(12,308)			3.600	2.978	MN	18,000	108,000	11/21/2019	05/01/2034
097023-CR-4	BOEING CO SR NT			1	2.C FE	197,730	107.0260	192,646	180,000	197,469		(217)			3.950	3.488	FA	2,963	7,130	10/17/2019	08/01/2059
097023-CU-7	BOEING CO SR NT			1	2.C FE	4,367,000	116.9070	5,105,336	4,367,000	4,367,000					5.040	5.040	MN	36,683	108,214	04/30/2020	05/01/2027
097023-CU-7	BOEING CO SR NT	LS		1	2.C FE	5,633,000	116.9070	6,585,381	5,633,000	5,633,000					5.040	5.040	MN	47,317	139,586	04/30/2020	05/01/2027
097023-CW-3	BOEING CO SR NT			1	2.C FE	3,600,000	137.8150	4,961,322	3,600,000	3,600,000					5.805	5.805	MN	34,830	102,749	04/30/2020	05/01/2050
097023-CW-3	BOEING CO SR NT	LS		1	2.C FE	6,400,000	137.8150	8,820,128	6,400,000	6,400,000					5.805	5.805	MN	61,920	182,664	04/30/2020	05/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CY-9	BOEING CO SR NT			1	2.C FE	39,225,068	121.0250	47,435,806	39,195,000	39,224,127		(940)			5.150	5.140	MN	336,424	992,450	08/19/2020	05/01/2030
097023-CY-9	BOEING CO SR NT	LS		1	2.C FE	1,305,000	121.0250	1,579,378	1,305,000	1,305,000					5.150	5.140	MN	11,201	33,044	08/19/2020	05/01/2030
09778P-AA-3	BON SECOURS MERCY SEC			1	1.E FE	15,000,000	113.5850	17,037,698	15,000,000	15,000,000					3.464	3.464	JD	43,300	326,193	04/08/2020	06/01/2030
09778P-AC-9	BON SECOURS MERCY SEC SER 20-2			1	1.E FE	5,000,000	106.7920	5,339,579	5,000,000	5,000,000					3.205	3.205	JD	33,831		10/07/2020	06/01/2050
F1068#-AH-0	BONDUELLE SA SR NT		B		2.C PL	39,291,000	107.8980	46,132,826	42,755,925	42,755,925				3,513,857	1.860	1.860	MN	130,334	731,371	05/02/2019	05/02/2029
F1068#-AF-4	BONDUELLE SAS SR NT SER A		D		2.C PL	15,000,000	109.6000	16,439,972	15,000,000	15,000,000					3.850	3.850	JJ	280,729	574,292	07/06/2017	07/06/2027
F1068#-AD-9	BONDUELLE SCA SR NT		D		2.C PL	13,200,000	104.3210	13,770,339	13,200,000	13,200,000					5.040	5.040	FA	273,504	665,280	08/03/2010	08/03/2022
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	41,081,006	105.4770	43,248,643	41,003,000	41,075,220		(8,553)			3.750	3.722	MN	256,269	1,537,613	10/24/2019	05/01/2028
09951*-AJ-9	BORAL INDUSTRIES INC GTD SR NT				2.B FE	9,000,000	113.5100	10,215,861	9,000,000	9,000,000					4.050	4.050	AO	75,938	364,500	04/16/2018	04/16/2026
09951*-AM-2	BORAL INDUSTRIES INC SER A-2020 GTD SR				2.B FE	10,000,000	113.5680	11,356,756	10,000,000	10,000,000					4.400	4.400	MN	40,333	220,000	05/28/2020	05/28/2025
A2002*-AD-5	BOREALIS AG SER B SR NT		D		2.A	18,000,000	104.7330	18,851,940	18,000,000	18,000,000					4.460	4.460	JJ	381,330	802,800	12/20/2018	07/10/2022
A2002*-AK-9	BOREALIS AG SR NT A DUE 2029		D		2.A	19,000,000	114.1650	21,691,431	19,000,000	19,000,000					3.800	3.800	JD	40,111	722,000	12/11/2019	12/11/2029
A2002*-AL-7	BOREALIS AG SR NT B DUE 2031		D		2.A	19,000,000	114.1930	21,696,592	19,000,000	19,000,000					3.900	3.900	JD	41,167	741,000	12/11/2019	12/11/2031
099724-AL-0	BORGWARNER INC			1	2.B FE	3,554,982	107.5290	3,833,398	3,565,000	3,555,677		695			2.650	2.694	JJ	50,385		06/16/2020	07/01/2027
099724-AL-0	BORGWARNER INC	LS		1	2.B FE	6,416,918	107.5290	6,919,472	6,435,000	6,418,172		1,255			2.650	2.694	JJ	90,948		06/16/2020	07/01/2027
099724-AJ-5	BORGWARNER INC SR NT			1	2.B FE	2,195,556	110.1860	2,424,087	2,200,000	2,197,947		447			3.375	3.399	MS	21,863	74,250	03/09/2015	03/15/2025
099724-AJ-5	BORGWARNER INC SR NT	LS		1	2.B FE	7,784,244	110.1860	8,594,491	7,800,000	7,792,722		1,584			3.375	3.399	MS	77,513	263,250	03/09/2015	03/15/2025
100743-AJ-2	BOSTON GAS CO SR NT 144A			1	1.G FE	1,236,517	126.8230	1,485,100	1,171,000	1,229,141		(1,698)			4.487	4.132	FA	19,849	52,543	04/22/2016	02/15/2042
10112R-BA-1	BOSTON PROPERTIES LP CO GUARNT			1	2.A FE	29,693,018	119.9800	35,754,040	29,800,000	29,711,589		9,094			4.500	4.545	JD	111,750	1,341,000	11/13/2018	12/01/2028
10112R-BA-1	BOSTON PROPERTIES LP CO GUARNT	LS		1	2.A FE	199,282	119.9800	239,960	200,000	199,407		61			4.500	4.545	JD	750	9,000	11/13/2018	12/01/2028
10112R-AW-4	BOSTON PROPERTIES LP NT			1	2.A FE	14,954,100	108.6420	16,296,300	15,000,000	14,984,690		4,594			3.800	3.835	FA	237,500	570,000	06/18/2013	02/01/2024
10112R-AU-8	BOSTON PROPERTIES LP SR NT			1	2.A FE	24,944,750	106.1460	26,536,600	25,000,000	24,987,338		5,729			3.850	3.876	FA	401,042	962,500	05/31/2012	02/01/2023
10112R-AV-6	BOSTON PROPERTIES LP SR NT			1	2.A FE	19,875,800	106.0090	21,201,780	20,000,000	19,964,129		12,693			3.125	3.196	MS	208,333	625,000	04/02/2013	09/01/2023
10112R-AX-2	BOSTON PROPERTIES LP SR NT			1	2.A FE	43,490,162	113.3850	49,313,404	43,492,000	43,491,144		101			3.650	3.651	FA	661,441	1,587,458	02/16/2016	02/01/2026
10112R-AX-2	BOSTON PROPERTIES LP SR NT	LS		1	2.A FE	498,540	113.3850	566,925	500,000	499,194		142			3.650	3.651	FA	7,604	18,250	02/16/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR NT			1	2.A FE	19,754,929	108.7740	21,645,986	19,900,000	19,812,571		13,815			2.750	2.833	AO	136,813	547,250	08/08/2016	10/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR NT	LS		1	2.A FE	99,271	108.7740	108,774	100,000	99,561		69			2.750	2.833	AO	688	2,750	08/08/2016	10/01/2026
10112R-BC-7	BOSTON PROPERTIES LP SR NT			1	2.A FE	9,635,146	106.4520	11,278,536	10,595,000	9,695,258		60,111			2.900	4.013	MS	90,470	153,628	03/26/2020	03/15/2030
10112R-BD-5	BOSTON PROPERTIES LP SR NT			1	2.A FE	5,242,125	110.0590	5,778,098	5,250,000	5,242,531		406			3.250	3.267	JJ	71,568	40,286	05/01/2020	01/30/2031
10112R-BD-5	BOSTON PROPERTIES LP SR NT	LS		1	2.A FE	2,745,875	110.0590	3,026,623	2,750,000	2,746,088		213			3.250	3.267	JJ	37,488	21,102	05/01/2020	01/30/2031
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.C FE	10,693,100	107.1100	10,711,027	10,000,000	10,686,780		(6,320)			2.650	1.852	JD	22,083	142,069	11/24/2020	06/01/2030
101137-AN-7	BOSTON SCIENTIFIC CORP SR NT			1	2.C FE	24,829,834	107.9410	26,843,827	24,869,000	24,856,603		4,172			4.125	4.144	AO	256,462	1,025,846	10/07/2013	10/01/2023
101137-AN-7	BOSTON SCIENTIFIC CORP SR NT	LS		1	2.C FE	130,916	107.9410	141,403	131,000	130,974		9			4.125	4.144	AO	1,351	5,404	10/07/2013	10/01/2023
101137-AR-8	BOSTON SCIENTIFIC CORP SR NT				2.C FE	19,972,000	112.7940	22,558,864	20,000,000	19,986,444		2,795			3.850	3.867	MN	98,389	770,000	05/07/2015	05/15/2025
101137-AS-6	BOSTON SCIENTIFIC CORP SR NT			1	2.C FE	29,948,400	117.7830	35,334,926	30,000,000	29,961,048		4,605			4.000	4.021	MS	400,000	1,200,000	02/22/2018	03/01/2028
101137-AT-4	BOSTON SCIENTIFIC CORP SR NT			1	2.C FE	6,960,800	127.5220	8,926,545	7,000,000	6,963,120		1,277			4.550	4.593	MS	106,167	318,500	02/21/2019	03/01/2039
101137-AT-4	BOSTON SCIENTIFIC CORP SR NT	LS		1	2.C FE	2,983,200	127.5220	3,825,662	3,000,000	2,984,194		547			4.550	4.593	MS	45,500	136,500	02/21/2019	03/01/2039
10240*-AA-7	BOWIE ACQ SR NT				2.C PL	43,068,182	105.7730	45,554,472	43,068,182	43,068,182					3.920	3.920	JD	4,690	1,739,677	12/17/2019	09/30/2038
10334#-AL-6	BOYD WATTERSON GSA REIT SR NT SER H				2.C PL	5,000,000	106.1950	5,309,739	5,000,000	5,000,000					3.160	3.160	JD	3,950		12/22/2020	12/23/2027
10334#-AM-4	BOYD WATTERSON GSA REIT SR NT SER I				2.C PL	10,000,000	107.9850	10,798,547	10,000,000	10,000,000					3.480	3.480	JD	8,700		12/22/2020	12/23/2030
10373Q-BP-4	BP CAP MARKETS AMERICA		C	1	1.F FE	7,000,000	102.1530	7,150,734	7,000,000	7,000,000					2.939	2.939	JD	15,430		12/01/2020	06/04/2051
10373Q-AC-4	BP CAP MARKETS AMERICA CO GUARNT		C	1	1.F FE	8,261,073	117.3990	9,802,828	8,350,000	8,277,999		7,793			3.937	4.068	MS	91,317	328,740	10/05/2018	09/21/2028
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT		C	1	1.F FE	4,915,000	119.5080	5,873,807	4,915,000	4,915,000					4.234	4.234	MN	31,793	208,101	11/01/2018	11/06/2028
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT	LS	C	1	1.F FE	5,085,000	119.5080	6,076,970	5,085,000	5,085,000					4.234	4.234	MN	32,893	215,299	11/01/2018	11/06/2028
10373Q-AV-2	BP CAP MARKETS AMERICA CO GUARNT SER		C	1	1.F FE	15,000,000	110.3860	16,557,969	15,000,000	15,000,000					3.017	3.017	JJ	207,419	452,550	12/14/2018	01/16/2027
05565Q-CP-1	BP CAPITAL MARKETS PLC BANK GTD		D	1	1.G FE	9,760,000	109.8250	10,718,963	9,760,000	9,760,000					3.814	3.814	FA	145,797	372,246	02/05/2014	02/10/2024
05565Q-CP-1	BP CAPITAL MARKETS PLC BANK GTD	LS	D	1	1.G FE	240,000	109.8250	263,581	240,000	240,000					3.814	3.814	FA	3,585	9,154	02/05/2014	02/10/2024
05578D-AX-0	BPCE SA BANK GTD		D		1.E FE	29,708,400	112.7910	33,837,392	30,000,000	29,815,375		27,626			3.375	3.491	JD	81,563	1,012,500	11/29/2016	12/02/2026
05583J-AB-8	BPCE SA CO GUARFRN 144A		D		1.G FE	5,046,050	101.1500	5,057,488	5,000,000	5,022,056		(15,516)			1.433	1.113	FMAN	7,760	115,453	06/04/2019	05/22/2022
05578A-AA-6	BPCE SA SR NT 144A		D		1.E FE	9,424,701	104.5400	10,349,475	9,900,000	9,655,499		113,499			2.750	4.031	JJ	128,563	272,250	11/29/2018	01/11/2023
05578A-AA-6	BPCE SA SR NT 144A	LS	D		1.E FE	571,194	104.5400	627,241	600,000	585,182		6,879			2.750	4.031	JJ	7,792	16,500	11/29/2018	01/11/2023

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
05578A-AJ-7	BPCE SA SR NT 144A		D		1.E FE	5,748,923	110.5610	6,495,463	5,875,000	5,781,631		11,528			3.250	3.507	JJ	90,165	190,938	01/23/2018	01/11/2028
05583J-AC-6	BPCE SA SR NT 144A		D		1.G FE	26,471,542	111.4840	29,933,405	26,850,000	26,572,705		34,961			3.500	3.658	AO	177,508	939,750	02/07/2018	10/23/2027
05583J-AC-6	BPCE SA SR NT 144A	LS	D		1.G FE	3,138,408	111.4840	3,511,740	3,150,000	3,141,674		1,063			3.500	3.658	AO	20,825	110,250	02/07/2018	10/23/2027
05583J-AE-2	BPCE SA SR NT 144A		D		1.G FE	24,853,750	119.3660	29,841,502	25,000,000	24,881,695		12,496			4.625	4.699	MS	350,087	1,156,250	09/05/2018	09/12/2028
05583J-AG-7	BPCE SA SR NT 144A		D		1.G FE	17,892,360	105.6850	19,023,372	18,000,000	17,912,087		19,727			2.375	2.503	JJ	198,313	213,750	01/06/2020	01/14/2025
05583J-AH-5	BPCE SA SR NT 144A		D	1	1.G FE	20,000,000	102.3330	20,466,653	20,000,000	20,000,000					1.652	1.652	AO	78,011		09/29/2020	10/06/2026
05578Q-AE-3	BPCE SA SUB 144A		D		2.A FE	24,748,750	117.5990	29,399,807	25,000,000	24,852,790		23,970			4.875	5.004	AO	304,688	1,218,750	03/29/2016	04/01/2026
G0691*-AD-9	BPHA LTD SR NT		B		1.E	38,610,000	110.9420	45,480,411	40,994,807	40,994,807				2,384,807	2.500	2.500	MS	273,299	501,337	03/25/2020	03/25/2035
10510K-AC-1	BRAMBLES USA INC CO GUARNT 144A		C	1	2.A FE	33,053,841	112.4670	36,828,549	32,746,000	32,918,266		(32,752)			4.125	4.002	AO	255,146	1,350,773	02/07/2019	10/23/2025
07330M-AA-5	BRANCH BANKING & TR SUB			1	1.G FE	19,951,200	115.2330	23,046,577	20,000,000	19,973,676		3,960			3.800	3.825	AO	128,778	760,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TR SUB			1	1.G FE	6,995,310	112.6960	7,888,732	7,000,000	6,997,582		463			3.625	3.633	MS	74,010	253,750	09/09/2015	09/16/2025
07330M-AC-1	BRANCH BANKING & TR SUB SER BKNT			1	1.G FE	3,473,225	105.8140	3,703,487	3,500,000	3,476,193		2,391			2.636	2.724	MS	26,653	92,516	10/16/2019	09/17/2029
109641-AG-5	BRINKER INTL IN SR NT			1	4.C FE	16,004,480	100.1250	16,777,946	16,757,000	16,531,903		87,454			3.875	4.500	MN	82,970	649,334	01/30/2014	05/15/2023
109641-AG-5	BRINKER INTL IN SR NT	LS		1	4.C FE	884,534	100.1250	960,199	959,000	936,704		8,659			3.875	4.500	MN	4,748	37,161	01/30/2014	05/15/2023
Q1629#-AQ-0	BRISBANE AIRPORT SER C SR SEC NTS		D		2.B	15,000,000	112.8030	16,920,520	15,000,000	15,000,000					4.070	4.070	JD	27,133	610,500	06/15/2017	06/15/2032
110122-CN-6	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	1,596,300	112.5130	1,800,212	1,600,000	1,596,561		261			3.200	3.243	JD	2,276	25,600	07/17/2020	06/15/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	24,037,403	116.4160	27,357,781	23,500,000	24,021,364		(16,039)			3.400	3.099	JJ	344,014	399,500	07/17/2020	07/26/2029
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	10,216,291	127.4160	13,060,108	10,250,000	10,216,833		542			4.125	4.150	JD	18,792	211,406	09/29/2020	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	10,034,084	135.2310	13,658,291	10,100,000	10,034,578		494			4.250	4.289	AO	77,503	214,625	07/17/2020	10/26/2049
110122-CU-0	BRISTOL-MYERS SQUIBB CO SR NT				1.F FE	999,907	100.3240	1,003,241	1,000,000	999,979		72			2.875	2.891	FA	10,542	14,375	07/17/2020	02/19/2021
110122-CY-2	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	199,943	104.9350	209,870	200,000	199,953		10			2.750	2.762	FA	2,078	2,750	07/17/2020	02/15/2023
110122-DA-3	BRISTOL-MYERS SQUIBB CO SR NT				1.F FE	14,971,158	109.4340	16,415,165	15,000,000	14,975,209		4,050			4.000	4.067	FA	226,667	300,000	07/17/2020	08/15/2023
110122-DB-1	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	2,496,368	109.6320	2,740,789	2,500,000	2,496,774		406			3.625	3.666	MN	11,580	45,313	07/17/2020	05/15/2024
110122-DC-9	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	14,840,336	114.0790	17,134,680	15,020,000	14,854,928		14,592			3.875	4.102	FA	219,876	291,013	07/17/2020	08/15/2025
110122-DC-9	BRISTOL-MYERS SQUIBB CO SR NT	LS		1	1.F FE	4,953,227	114.0790	5,681,139	4,980,000	4,955,417		2,190			3.875	4.102	FA	72,902	96,488	07/17/2020	08/15/2025
110122-DD-7	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	2,417,486	115.3530	2,883,827	2,500,000	2,421,951		4,465			3.450	3.974	MN	11,021	43,125	07/17/2020	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	19,945,407	118.3910	23,678,212	20,000,000	19,948,248		2,841			3.900	3.942	FA	283,833	390,000	07/17/2020	02/20/2028
110122-DH-8	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	17,100,288	136.1610	23,222,181	17,055,000	17,099,784		(504)			4.625	4.606	MN	100,790	394,397	07/17/2020	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	4,985,799	144.6380	7,231,913	5,000,000	4,985,930		132			5.000	5.020	FA	94,444	125,000	07/17/2020	08/15/2045
110122-DK-1	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	12,353,380	134.6880	16,600,270	12,325,000	12,353,102		(277)			4.350	4.335	MN	68,506	268,069	07/17/2020	11/15/2047
110122-DS-4	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	5,498,896	102.0950	5,630,517	5,515,000	5,498,944		48			2.550	2.564	MN	18,751		11/09/2020	11/13/2050
110122-DS-4	BRISTOL-MYERS SQUIBB CO SR NT	LS		1	1.F FE	4,471,904	102.0950	4,578,943	4,485,000	4,471,943		39			2.550	2.564	MN	15,249		11/09/2020	11/13/2050
110122-DT-2	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	300,000	100.1810	300,543	300,000	300,000					0.537	0.537	MN	215		11/09/2020	11/13/2023
110122-CJ-5	BRISTOL-MYERS SQUIBB CO SR NT FRN				1.F FE	250,000	100.3450	250,861	250,000	250,000					0.601	0.601	FMAN	188	901	07/17/2020	05/16/2022
110122-AP-3	BRISTOL-MYERS SQUIBB NT			1	1.F FE	5,989,980	142.5070	8,550,412	6,000,000	5,992,686		273			5.875	5.887	MN	45,042	352,500	11/15/2006	11/15/2036
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A		C		2.C FE	666,138	94.7690	631,291	666,138	666,138					3.350	3.350	MJSD	992	22,190	07/15/2019	06/15/2029
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A		C	1	1.F FE	218,697	99.4420	217,475	218,697	218,697					4.625	4.625	MJSD	309	8,614	06/25/2013	06/20/2024
111021-AE-1	BRITISH TELECOM PLC SR NT STEPUP		D	1	2.B FE	91,956	165.9190	99,551	60,000	89,107		(2,373)			9.625	3.743	JD	257	5,775	10/17/2019	12/15/2030
11102A-AE-1	BRITISH TELECOMMUNICATIO CO GUARNT 144A		D	1	2.B FE	19,963,450	110.3060	22,210,210	20,135,000	19,980,374		14,778			3.250	3.351	MN	96,340	654,388	11/05/2019	11/08/2029
11102A-AE-1	BRITISH TELECOMMUNICATIO CO GUARNT 144A	LS	D	1	2.B FE	4,823,550	110.3060	5,366,410	4,865,000	4,827,640		3,571			3.250	3.351	MN	23,278	158,113	11/05/2019	11/08/2029
111021-AL-5	BRITISH TELECOMMUNICATIO SR NT		D	1	2.B FE	9,959,000	123.0220	12,302,223	10,000,000	9,965,878		3,405			5.125	5.178	JD	38,438	512,500	11/29/2018	12/04/2028
111021-AM-3	BRITISH TELECOMMUNICATIO SR NT		D	1	2.B FE	8,997,570	110.7360	9,966,262	9,000,000	8,998,514		465			4.500	4.506	JD	30,375	405,000	11/29/2018	12/04/2023
111021-AM-3	BRITISH TELECOMMUNICATIO SR NT	LS	D	1	2.B FE	999,730	110.7360	1,107,362	1,000,000	999,835		52			4.500	4.506	JD	3,375	45,000	11/29/2018	12/04/2023
G1591#-AZ-5	BRITVIC PLC SER F SR NT		B		2.C	12,240,000	111.5330	15,240,917	13,664,936	13,664,936				407,611	2.760	2.760	FA	137,242	362,831	02/15/2017	02/20/2032
G1591#-BG-6	BRITVIC PLC SR NT		B		2.C	13,011,000	106.8060	14,594,999	13,664,936	13,664,936				653,936	2.090	2.090	MN	37,286	135,328	05/14/2020	05/14/2030
G1591#-BH-4	BRITVIC PLC SR NT		B		2.C	6,505,500	106.7370	7,292,761	6,832,468	6,832,468				326,968	2.190	2.190	MN	19,535	70,901	05/14/2020	05/14/2032
G1591#-BC-5	BRITVIC PLC SR NT SER I GBP GTD		B		2.C	11,144,000	109.7540	11,998,208	10,931,949	10,931,949				326,089	2.660	2.660	JD	11,309	273,211	06/05/2018	06/17/2028
11120V-AE-3	BRIXMOR OPERATING PART SR NT			1	2.C FE	17,923,539	111.0680	20,089,980	18,088,000	17,978,368		15,275			3.900	4.011	MS	207,711	705,432	05/31/2017	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PART SR NT			1	2.C FE	9,196,620	114.7070	10,553,016	9,200,000	9,197,584		181			4.125	4.136	MN	48,492	379,500	11/21/2019	05/15/2029
11120V-AH-6	BRIXMOR OPERATING PART SR NT	LS		1	2.C FE	5,988,240	114.7070	6,882,402	6,000,000	5,989,853		995			4.125	4.136	MN	31,625	247,500	11/21/2019	05/15/2029
11134L-AH-2	BROADCOM CRP / CAYMN FI CO GUARNT			1	2.C FE	29,879,489	112.2310	33,669,218	30,000,000	29,913,780		12,423			3.875	3.929	JJ	536,042	1,162,500	02/21/2018	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11134L-AR-0	BROADCOM CRP / CAYMN FI CO GUARNT			1	2.C FE	466,680	110.2210	551,104	500,000	474,869		2,994			3.500	4.336	JJ	8,069	17,500	02/23/2018	01/15/2028
11135F-AS-0	BROADCOM INC CO GUARNT			1	2.C FE	19,975	118.5490	23,710	20,000	19,976		1			4.300	4.313	MN	110	447	08/11/2020	11/15/2032
11135F-AS-0	BROADCOM INC CO GUARNT	LS		1	2.C FE	4,973,824	118.5490	5,903,735	4,980,000	4,973,974		150			4.300	4.313	MN	27,362	111,234	08/11/2020	11/15/2032
11135F-AX-9	BROADCOM INC CO GUARNT				2.C FE	254,978	104.6570	261,644	250,000	254,106		(872)			3.125	2.183	AO	1,649	3,906	08/11/2020	10/15/2022
11135F-AZ-4	BROADCOM INC CO GUARNT			1	2.C FE	4,440,162	114.5240	4,867,255	4,250,000	4,428,253		(11,909)			4.250	3.377	AO	38,132	90,313	08/11/2020	04/15/2026
11135F-BA-8	BROADCOM INC CO GUARNT			1	2.C FE	7,005,213	119.2720	8,390,799	7,035,000	7,006,302		1,089			4.750	4.810	AO	70,545	167,081	08/11/2020	04/15/2029
11135F-BA-8	BROADCOM INC CO GUARNT	LS		1	2.C FE	2,952,446	119.2720	3,536,420	2,965,000	2,952,905		459			4.750	4.810	AO	29,732	70,419	08/11/2020	04/15/2029
11135F-BD-2	BROADCOM INC CO GUARNT			1	2.C FE	4,847,905	121.5610	5,918,814	4,869,000	4,848,571		666			5.000	5.057	AO	51,395	125,783	08/11/2020	04/15/2030
11135F-BD-2	BROADCOM INC CO GUARNT	LS		1	2.C FE	827,400	121.5610	1,010,174	831,000	827,513		114			5.000	5.057	AO	8,772	21,468	08/11/2020	04/15/2030
11133T-AC-7	BROADRIDGE FINANCIAL SOL SR NT			1	2.A FE	18,290,130	112.5350	20,256,286	18,000,000	18,286,214		(19,819)			3.400	3.070	JD	6,800	561,000	07/16/2020	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOL SR NT			1	2.A FE	21,498,076	109.5380	22,893,437	20,900,000	21,494,359		(3,867)			2.900	2.532	JD	50,508	497,028	11/24/2020	12/01/2029
112585-AH-7	BROOKFIELD ASSET MAN INC SR NT		A	1	1.G FE	6,843,340	111.5050	7,805,372	7,000,000	6,893,607		23,571			4.000	4.415	JJ	129,111	280,000	10/19/2018	01/15/2025
11271L-AC-6	BROOKFIELD FINANCE INC CO GUARNT		A	1	1.G FE	34,747,100	114.7420	40,159,771	35,000,000	34,810,122		22,703			3.900	3.989	JJ	591,500	1,365,000	02/27/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC CO GUARNT		A	1	1.G FE	9,982,100	122.5040	12,250,385	10,000,000	9,984,849		1,462			4.850	4.873	MS	123,944	485,000	01/24/2019	03/29/2029
11283#-AF-8	BROOKFIELD POWER NEW YORK FINANCE LP				2.B PL	12,000,000	109.0660	13,087,911	12,000,000	12,000,000					4.290	4.290	JD	21,450	514,800	12/19/2017	12/16/2030
114259-AN-4	BROOKLYN UNION GAS CO SR NT 144A			1	1.G FE	34,593,886	111.6690	38,584,939	34,553,000	34,577,876		(4,327)			3.407	3.392	MS	362,976	1,177,221	02/13/2017	03/10/2026
114259-AP-9	BROOKLYN UNION GAS CO SR NT 144A			1	1.G FE	35,000,000	129.6580	45,380,224	35,000,000	35,000,000					4.504	4.504	MS	486,057	1,576,400	03/07/2016	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO SR NT 144A			1	1.G FE	5,000,000	127.2240	6,361,178	5,000,000	5,000,000					4.273	4.273	MS	62,908	213,650	03/09/2018	03/15/2048
115236-AC-5	BROWN & BROWN INC SR NT			1	2.C FE	1,498,350	104.6610	1,569,920	1,500,000	1,498,388		38			2.375	2.387	MS	9,599		09/17/2020	03/15/2031
115637-AP-5	BROWN-FORMAN CORP SR NT			1	1.G FE	19,624,400	134.7520	26,950,330	20,000,000	19,660,895		7,328			4.500	4.616	JJ	415,000	900,000	06/24/2015	07/15/2045
116794-B@-6	BRUKER CORP SR NT				2.C	19,034,262	105.4710	22,638,458	21,464,076	21,464,076				1,807,548	1.010	1.010	JD	12,044	205,349	12/11/2019	12/11/2029
116794-A#-5	BRUKER CORP SR NT SER C				2.C	17,000,000	103.6000	17,611,952	17,000,000	17,000,000					4.310	4.310	JJ	331,750	732,700	01/18/2012	01/18/2022
118230-AK-7	BUCKEYE PARTNERS LP SR NT			1	3.B FE	6,900,987	102.7500	7,295,250	7,100,000	7,038,811		22,625			4.150	4.518	JJ	147,325	294,650	01/22/2014	07/01/2023
118230-AQ-4	BUCKEYE PARTNERS LP SR NT			1	3.B FE	10,007,279	101.3000	10,150,260	10,020,000	10,012,195		1,147			3.950	3.970	JD	32,983	395,790	10/18/2017	12/01/2026
118230-AQ-4	BUCKEYE PARTNERS LP SR NT	LS		1	3.B FE	1,972,951	101.3000	2,005,740	1,980,000	1,975,522		659			3.950	3.970	JD	6,518	78,210	10/18/2017	12/01/2026
118230-AR-2	BUCKEYE PARTNERS LP SR NT			1	3.B FE	12,932,340	102.0000	13,260,000	13,000,000	12,950,424		6,063			4.125	4.189	JD	44,688	536,250	11/15/2017	12/01/2027
120568-AX-8	BUNGE LTD FINANCE CORP CO GUARNT			1	2.C FE	13,427,501	111.1460	14,938,069	13,440,000	13,432,480		1,200			3.250	3.261	FA	165,013	436,800	08/10/2016	08/15/2026
120568-AX-8	BUNGE LTD FINANCE CORP CO GUARNT	LS		1	2.C FE	1,558,549	111.1460	1,733,883	1,560,000	1,559,127		139			3.250	3.261	FA	19,153	50,700	08/10/2016	08/15/2026
120568-AZ-3	BUNGE LTD FINANCE CORP CO GUARNT			1	2.C FE	15,633,618	114.0280	17,873,930	15,675,000	15,645,477		3,784			3.750	3.782	MS	156,750	587,813	09/18/2017	09/25/2027
120568-AZ-3	BUNGE LTD FINANCE CORP CO GUARNT	LS		1	2.C FE	9,300,382	114.0280	10,633,135	9,325,000	9,307,437		2,251			3.750	3.782	MS	93,250	349,688	09/18/2017	09/25/2027
G1696#-BB-1	BUNZL FIN PLC SR NT SER A		D		2.A	10,000,000	110.0030	11,000,308	10,000,000	10,000,000					4.050	4.050	MN	51,750	405,000	05/15/2014	05/15/2025
G1696#-BA-3	BUNZL FIN PLC SR NT SER C		D		2.A	10,000,000	107.9610	10,796,144	10,000,000	10,000,000					3.620	3.620	AO	74,411	362,000	04/17/2013	04/17/2024
G1696#-BL-9	BUNZL FINANCE PLC SR NT		D		2.A	17,000,000	113.7490	19,337,298	17,000,000	17,000,000					3.930	3.930	MN	77,945	668,100	11/19/2015	11/19/2027
12117#-AA-9	BUREAU VERITAS HOLDINGS INC GTD SR NT		D		2.C	10,000,000	110.5060	11,050,635	10,000,000	10,000,000					3.670	3.670	MS	122,333	367,000	09/01/2017	09/01/2027
12189L-AF-8	BURLINGTN NORTH SANTA FE DEB			1	1.E FE	6,982,710	101.4000	7,097,988	7,000,000	6,998,585		1,951			3.450	3.479	MS	71,108	241,500	08/17/2011	09/15/2021
12189L-AK-7	BURLINGTN NORTH SANTA FE DEB			1	1.E FE	11,359,571	132.3300	15,217,938	11,500,000	11,384,770		3,249			4.375	4.447	MS	167,708	501,266	06/09/2020	09/01/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE DEB	LS		1	1.E FE	576,904	132.3300	774,130	585,000	578,212		183			4.375	4.447	MS	8,531	25,594	06/09/2020	09/01/2042
12189L-AP-6	BURLINGTN NORTH SANTA FE DEB			1	1.E FE	4,970,400	144.4600	7,222,989	5,000,000	4,974,108		589			5.150	5.189	MS	85,833	257,500	08/13/2013	09/01/2043
12189L-AQ-4	BURLINGTN NORTH SANTA FE DEB			1	1.E FE	4,983,050	108.3480	5,417,411	5,000,000	4,994,836		1,804			3.850	3.891	MS	64,167	192,500	08/13/2013	09/01/2023
12189L-AC-5	BURLINGTN NORTH SANTA FE SR NT			1	1.E FE	6,016,746	139.3500	9,106,522	6,535,000	6,106,467		11,295			5.050	5.595	MS	110,006	329,134	06/09/2020	03/01/2041
12189L-AN-1	BURLINGTN NORTH SANTA FE SR NT			1	1.G FE	14,997,450	134.7280	20,209,160	15,000,000	14,997,830		56			4.450	4.451	MS	196,542	667,500	03/05/2013	03/15/2043
12189L-AR-2	BURLINGTN NORTH SANTA FE SR NT			1	1.E FE	5,980,380	109.6190	6,577,140	6,000,000	5,992,841		2,033			3.750	3.789	AO	56,250	225,000	03/04/2014	04/01/2024
12189L-AU-5	BURLINGTN NORTH SANTA FE SR NT			1	1.G FE	9,944,600	135.0750	13,507,465	10,000,000	9,950,991		1,129			4.550	4.584	MS	151,667	455,000	08/11/2014	09/01/2044
12189L-BB-6	BURLINGTN NORTH SANTA FE SR NT			1	1.G FE	98,334	131.9480	131,948	100,000	98,447		31			4.125	4.223	JD	183	4,125	03/07/2017	06/15/2047
12189L-BB-6	BURLINGTN NORTH SANTA FE SR NT	LS		1	1.G FE	4,818,366	131.9480	6,465,463	4,900,000	4,823,905		1,541			4.125	4.223	JD	8,983	202,125	03/07/2017	06/15/2047
12189T-AD-6	BURLINGTN NORTH SANTA FE SR NT				1.E FE	6,343,577	157.1940	9,103,133	5,791,000	6,218,588		(16,230)			7.290	6.516	JD	35,180	422,164	02/14/2011	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE CORP DEB			1	1.E FE	11,163,173	191.6810	19,647,311	10,250,000	11,158,543		(385)			7.250	6.656	FA	309,635	743,125	01/25/1999	08/01/2097
12189Q-AB-6	BURLINGTON NORTHRN MTN DTD 7/15/97 SER A				1.E FE	6,142,238	154.7150	8,122,533	5,250,000	5,948,838		(25,871)			6.530	5.311	JJ	158,080	342,825	10/27/2011	07/15/2037
12686L-AA-7	CABLE ONDA SA SR NT 144A		D	1	3.A FE	9,899,500	110.1300	11,013,000	10,000,000	9,908,710		7,929			4.500	4.624	JJ	188,750	336,250	10/28/2019	01/30/2030
127387-AL-2	CADENCE DESIGN SYS INC SR NT			1	2.A FE	20,054,750	112.3220	22,464,351	20,000,000	20,027,574		(6,654)			4.375	4.335	AO	184,722	875,000	10/15/2015	10/15/2024
G1746#-AC-0	CADENT FINANCE PLC GTD SR NT SER 3		B		1.G FE	12,818,000	116.7260	15,950,588	13,664,936	13,664,936				407,611	2.890	2.890	MS	111,893	378,414	03/19/2019	03/19/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1746#-AD-8	CADENT FINANCE PLC GTD SR NT SER 4		B		1.G FE	24,354,200	119.6260	31,058,832	25,963,378	25,963,378				774,461	2.990	2.990	MS	219,953	743,866	03/19/2019	03/19/2039
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT				2.B PL	6,492,586	116.0430	7,534,168	6,492,586	6,492,586					5.710	5.710	JJ	170,946	364,598	02/26/2009	01/15/2032
130789-AF-7	CALIFORNIA WATER SERVICE 1ST MTG			1	1.F FE	7,456,200	140.4130	10,530,949	7,500,000	7,463,966		973			5.500	5.540	JD	34,375	412,500	11/17/2010	12/01/2040
13215#-AA-8	CAMBRIDGE ASSOCIATES, LLC SR NT				1.F PL	25,000,000	122.8430	30,710,703	25,000,000	25,000,000					4.910	4.910	FA	504,639	1,227,500	08/28/2018	08/03/2028
133131-AU-6	CAMDEN PROPERTY TR NT			1	1.G FE	19,962,800	109.2630	21,852,680	20,000,000	19,987,115		3,891			4.250	4.273	JJ	391,944	850,000	11/20/2013	01/15/2024
133131-AS-1	CAMDEN PROPERTY TR SR NT			1	1.G FE	14,831,700	109.1280	16,369,200	15,000,000	14,957,107		16,034			4.875	5.000	JD	32,500	731,250	05/31/2011	06/15/2023
133131-AT-9	CAMDEN PROPERTY TR SR NT			1	1.G FE	19,789,000	104.2650	20,852,920	20,000,000	19,953,621		22,673			2.950	3.073	JD	26,222	590,000	12/04/2012	12/15/2022
133131-AV-4	CAMDEN PROPERTY TR SR NT			1	1.G FE	9,923,100	108.5160	10,851,600	10,000,000	9,968,315		7,861			3.500	3.592	MS	103,056	350,000	09/03/2014	09/15/2024
133131-AX-0	CAMDEN PROPERTY TR SR NT			1	1.G FE	1,181,718	112.5150	1,237,668	1,100,000	1,177,125		(4,593)			3.150	2.240	JJ	17,325	17,325	06/09/2020	07/01/2029
133131-AY-8	CAMDEN PROPERTY TR SR NT			1	1.G FE	386,990	115.0340	437,128	380,000	386,907		(83)			3.350	3.251	MN	2,122	6,365	06/09/2020	11/01/2049
133434-AC-4	CAMERON LNG LLC SR SEC 144A			1	1.G FE	25,000,000	109.0320	27,257,943	25,000,000	25,000,000					3.402	3.402	JJ	392,175	500,850	12/05/2019	01/15/2038
133434-AD-2	CAMERON LNG LLC SR SEC 144A			1	1.G FE	25,000,000	112.7610	28,190,204	25,000,000	25,000,000					3.701	3.701	JJ	426,643	544,869	12/05/2019	01/15/2039
134429-AY-5	CAMPBELL SOUP CO SR NT			1	2.C FE	4,280,587	103.3340	4,879,410	4,722,000	4,628,398		56,229			2.500	3.800	FA	48,860	118,050	11/19/2019	08/02/2022
134429-BA-6	CAMPBELL SOUP CO SR NT			1	2.C FE	19,689,150	109.4990	21,899,814	20,000,000	19,781,723		46,225			3.300	3.578	MS	187,000	660,000	02/11/2019	03/19/2025
134429-BF-5	CAMPBELL SOUP CO SR NT			1	2.C FE	4,894,400	112.7050	5,635,247	5,000,000	4,924,174		16,105			3.950	4.349	MS	58,153	197,500	02/11/2019	03/15/2025
134429-BG-3	CAMPBELL SOUP CO SR NT			1	2.C FE	29,966,100	117.6130	35,284,011	30,000,000	29,974,211		3,012			4.150	4.164	MS	366,583	1,245,000	03/12/2018	03/15/2028
134429-BH-1	CAMPBELL SOUP CO SR NT			1	2.C FE	11,906,360	133.7510	16,050,127	12,000,000	11,910,441		1,552			4.800	4.850	MS	169,600	576,000	04/20/2018	03/15/2048
134429-BJ-7	CAMPBELL SOUP CO SR NT			1	2.C FE	709,935	105.6310	739,418	700,000	709,897		(38)			2.375	2.204	AO	3,094	5,938	12/14/2020	04/24/2030
136375-BE-1	CANADIAN NATL RAILWAY CO NT		A	1	1.F FE	13,897,780	158.2520	20,572,706	13,000,000	13,655,124		(24,517)			6.712	6.202	JJ	402,347	872,560	07/07/2006	07/15/2036
136375-BQ-4	CANADIAN NATL RAILWAY DEBS		A	1	1.F FE	4,987,150	155.9540	7,797,686	5,000,000	4,990,110		319			6.375	6.394	MN	40,729	318,750	09/19/2007	11/15/2037
136375-BN-1	CANADIAN NATL RAILWAY NT		A	1	1.F FE	5,979,720	150.4050	9,024,316	6,000,000	5,985,259		557			6.200	6.225	JD	31,000	372,000	05/23/2006	06/01/2036
136375-CJ-9	CANADIAN NATL RAILWAY SR NT		A	1	1.F FE	4,980,850	109.7370	5,486,829	5,000,000	4,989,466		1,870			2.750	2.794	MS	45,833	137,500	02/18/2016	03/01/2026
136385-AJ-0	CANADIAN NATL RES SR NT		A		2.B FE	380,884	131.6050	394,816	300,000	377,256		(3,273)			6.500	4.273	FA	7,367	19,500	11/21/2019	02/15/2037
136385-AV-3	CANADIAN NATL RES SR NT		A	1	2.B FE	14,980,650	110.6180	16,592,686	15,000,000	14,991,330		1,922			3.900	3.915	FA	243,750	585,000	11/12/2014	02/01/2025
136385-AX-9	CANADIAN NATL RES SR NT		A	1	2.B FE	19,939,200	112.2050	22,440,936	20,000,000	19,958,348		5,614			3.850	3.887	JD	64,167	770,000	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATL RES SR NT		A	1	2.B FE	19,984	127.0060	25,401	20,000	19,985		0			4.950	4.955	JD	83	990	05/23/2017	06/01/2047
136385-AY-7	CANADIAN NATL RES SR NT	LS	A	1	2.B FE	4,976,116	127.0060	6,324,914	4,980,000	4,976,338		66			4.950	4.955	JD	20,543	246,510	05/23/2017	06/01/2047
13645R-AK-0	CANADIAN PACIFIC LTD SR NT		A	1	2.A FE	1,699,764	107.5670	1,753,348	1,630,000	1,645,889		(6,765)			4.450	3.984	MS	21,358	72,535	08/29/2011	03/15/2023
13645R-AP-9	CANADIAN PACIFIC RAILWAY SR NT		A	1	2.A FE	1,472,265	104.1370	1,562,055	1,500,000	1,496,513		3,201			4.500	4.732	JJ	31,125	67,500	11/28/2011	01/15/2022
13645R-AU-8	CANADIAN PACIFIC RR CO NT		A	1	2.A FE	15,373,713	139.2560	21,522,031	15,455,000	15,381,051		1,524			4.800	4.833	FA	309,100	741,840	09/16/2015	08/01/2045
13645R-AF-1	CANADIAN PACIFIC RR CO SR NT		A	1	2.A FE	2,205,096	148.6650	2,934,656	1,974,000	2,153,404		(6,865)			5.950	5.123	MN	15,008	117,453	10/24/2011	05/15/2037
13645R-AS-3	CANADIAN PACIFIC RR CO SR NT		A	1	2.A FE	9,511,676	108.2600	10,775,074	9,953,000	9,737,583		48,264			2.900	3.473	FA	120,265	288,637	02/16/2016	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO SR NT		A	1	2.A FE	32,155,875	112.3310	36,226,657	32,250,000	32,199,598		8,845			3.700	3.734	FA	497,188	1,193,250	09/16/2015	02/01/2026
13645R-AV-6	CANADIAN PACIFIC RR CO SR NT		A	1	2.A FE	2,207,207	131.5760	2,434,155	1,850,000	2,187,112		(18,161)			4.800	3.194	MS	26,147	87,600	06/09/2020	09/15/2035
138050-A*-3	CANPOTEX LIMITED SER 2014A SR NT		A		1.G	10,000,000	110.1360	11,013,556	10,000,000	10,000,000					3.610	3.610	JJ	173,481	361,000	01/08/2015	01/08/2025
140420-NB-2	CAPITAL ONE BANK USA NA SUB				2.B FE	46,959	105.6750	52,838	50,000	49,194		356			3.375	4.172	FA	638	1,688	11/20/2013	02/15/2023
140420-NB-2	CAPITAL ONE BANK USA NA SUB	LS			2.B FE	3,756,478	105.6750	4,227,009	4,000,000	3,935,912		28,320			3.375	4.172	FA	51,000	135,000	11/20/2013	02/15/2023
14040H-AY-1	CAPITAL ONE FINANCIAL CO SR NT				2.B FE	14,930,550	102.3330	15,349,976	15,000,000	14,995,357		8,313			4.750	4.809	JJ	328,542	712,500	07/14/2011	07/15/2021
14040H-BF-1	CAPITAL ONE FINANCIAL CO SR NT			1	2.B FE	9,990,900	109.5040	10,950,439	10,000,000	9,996,603		946			3.750	3.761	AO	69,792	375,000	04/21/2014	04/24/2024
14040H-BG-9	CAPITAL ONE FINANCIAL CO SR NT			1	2.B FE	9,975,400	109.1150	10,911,520	10,000,000	9,988,969		2,482			3.200	3.229	FA	129,778	320,000	02/02/2015	02/05/2025
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR NT			1	2.B FE	5,308,100	114.1220	5,706,100	5,000,000	5,266,795		(38,961)			3.750	2.805	MS	58,333	187,500	12/05/2019	03/09/2027
14040H-BY-0	CAPITAL ONE FINANCIAL CO SR NT			1	2.B FE	999,120	100.7430	1,007,428	1,000,000	999,899		300			3.450	3.481	AO	5,846	34,500	04/26/2018	04/30/2021
14040H-BJ-3	CAPITAL ONE FINANCIAL CO SUB			1	2.C FE	19,998,400	114.1710	22,834,231	20,000,000	19,999,145		157			4.200	4.201	AO	144,667	840,000	10/26/2015	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUB			1	2.C FE	9,964,500	113.4470	11,344,656	10,000,000	9,978,582		3,390			3.750	3.793	JJ	159,375	375,000	07/25/2016	07/28/2026
14149Y-AW-8	CARDINAL HEALTH INC SR NT			1	2.B FE	9,631,800	118.2020	11,820,171	10,000,000	9,678,592		7,435			4.600	4.833	MS	135,444	460,000	08/15/2013	03/15/2043
14149Y-AY-4	CARDINAL HEALTH INC SR NT			1	2.B FE	9,693,554	105.7800	10,366,437	9,800,000	9,772,914		11,634			3.200	3.331	MS	92,338	313,600	05/28/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC SR NT			1	2.B FE	5,642,381	117.0990	6,744,921	5,760,000	5,651,373		2,451			4.500	4.631	MN	33,120	259,200	01/26/2017	11/15/2044
14149Y-BD-9	CARDINAL HEALTH INC SR NT			1	2.B FE	4,941,950	123.1030	6,155,150	5,000,000	4,947,201		1,070			4.900	4.975	MS	72,139	245,000	07/10/2015	09/15/2045
14149Y-BE-7	CARDINAL HEALTH INC SR NT			1	2.B FE	9,992,800	112.8980	11,289,847	10,000,000	9,996,347		697			3.750	3.759	MS	110,417	375,000	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH INC SR NT			1	2.B FE	29,519,200	112.9160	33,846,461	29,975,000	29,623,769		46,960			3.410	3.545	JD	45,429	1,022,148	03/27/2019	06/15/2027
14149Y-BJ-6	CARDINAL HEALTH INC SR NT	LS		1	2.B FE	15,025,000	112.9160	16,965,574	15,025,000	15,025,000					3.410	3.545	JD	22,771	512,353	03/27/2019	06/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14149Y-BM-9	CARDINAL HEALTH INC SR NT SER 30YR			1	2.B FE	15,000,000	117.8120	17,671,750	15,000,000	15,000,000					4.368	4.368	JD	29,120	655,200	06/01/2017	06/15/2047
14155#-AB-6	CARDINALS BALLPK SR NT				2.B YE	10,771,716	113.8990	12,268,910	10,771,716	10,771,716					5.770	5.770	MS	157,108	604,174	09/28/2012	09/30/2027
141781-BB-9	CARGILL INC NT 144A			1	1.F FE	1,530,315	102.6610	1,539,911	1,500,000	1,504,134		(3,431)			3.300	3.058	MS	16,500	49,500	06/15/2012	03/01/2022
141781-BC-7	CARGILL INC SR NT 144A			1	1.F FE	15,771,090	116.5630	20,400,782	17,502,000	16,004,446		37,217			4.100	4.725	MN	119,597	717,582	11/21/2013	11/01/2042
141781-BK-9	CARGILL INC SR NT 144A			1	1.F FE	5,169,050	113.0370	5,651,848	5,000,000	5,146,261		(15,217)			3.250	2.856	MN	17,153	162,500	06/26/2019	05/23/2029
142339-AF-7	CARLISLE COMPANIES INC SR NT			1	2.B FE	747,653	104.8430	786,323	750,000	749,491		258			3.750	3.788	MN	3,594	28,125	11/15/2012	11/15/2022
142339-AG-5	CARLISLE COS INC SR NT			1	2.B FE	6,714,185	109.6150	7,578,804	6,914,000	6,774,147		32,320			3.500	4.064	JD	20,166	241,990	02/07/2019	12/01/2024
142339-AG-5	CARLISLE COS INC SR NT	LS		1	2.B FE	971,100	109.6150	1,096,153	1,000,000	979,772		4,675			3.500	4.064	JD	2,917	35,000	02/07/2019	12/01/2024
142339-AH-3	CARLISLE COS INC SR NT			1	2.B FE	40,287,344	113.1470	45,611,722	40,312,000	40,293,748		2,167			3.750	3.757	JD	125,975	1,511,700	02/02/2018	12/01/2027
142339-AJ-9	CARLISLE COS INC SR NT			1	2.B FE	16,750,005	107.1220	18,169,012	16,961,000	16,765,520		15,515			2.750	2.894	MS	155,476	237,101	02/13/2020	03/01/2030
142339-AJ-9	CARLISLE COS INC SR NT	LS		1	2.B FE	3,001,195	107.1220	3,255,446	3,039,000	3,003,975		2,780			2.750	2.894	MS	27,858	42,483	02/13/2020	03/01/2030
14268#-AA-2	CARLSBAD ENERGY HLDGS LLC SR SEC NT				2.A PL	23,000,001	111.1740	25,570,008	23,000,001	23,000,001					4.120	4.120	MJSD	2,632	947,600	09/29/2017	10/31/2038
14314D-AA-1	CARLYLE FINANCE SUB LLC CO GUARNT 144A			1	2.A FE	37,357,945	109.9000	39,812,534	36,226,000	37,345,576		(13,474)			3.500	3.084	MS	359,241	742,910	11/03/2020	09/19/2029
14310F-AA-0	CARLYLE HLDGS II FIN CO GUARNT 144A				2.A FE	140,928	129.0590	154,871	120,000	140,294		(528)			5.625	4.423	MS	1,706	6,750	10/17/2019	03/30/2043
14313*-AA-1	CARMAX AUTO SER A SR NT				2.B	3,000,000	105.7810	3,173,441	3,000,000	3,000,000					3.860	3.860	AO	20,587	115,800	06/22/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SER B SR NT				2.B	3,000,000	112.4890	3,374,680	3,000,000	3,000,000					4.170	4.170	AO	22,240	125,100	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SER C SR NT				2.B	17,000,000	114.4630	19,458,668	17,000,000	17,000,000					4.270	4.270	AO	129,049	725,900	06/22/2016	04/27/2028
14448C-AM-6	CARRIER GLBL CORP SR NT			1	2.C FE	250,000	103.0170	257,543	250,000	250,000					1.923	1.923	FA	1,816		12/10/2020	02/15/2023
14448C-AP-9	CARRIER GLBL CORP SR NT			1	2.C FE	614,000	107.9040	662,530	614,000	614,000					2.493	2.493	FA	5,783		12/10/2020	02/15/2027
14448C-AP-9	CARRIER GLBL CORP SR NT	LS		1	2.C FE	4,386,000	107.9040	4,732,664	4,386,000	4,386,000					2.493	2.493	FA	41,307		12/10/2020	02/15/2027
14448C-AQ-7	CARRIER GLBL CORP SR NT			1	2.C FE	25,925,144	106.9410	27,804,743	26,000,000	25,925,550		407			2.722	2.757	FA	267,361		12/10/2020	02/15/2030
14448C-AS-3	CARRIER GLBL CORP SR NT			1	2.C FE	249,990	111.9020	279,755	250,000	249,990		0			3.577	3.577	AO	2,136		12/10/2020	04/05/2050
14456#-AE-6	CARRIX INC SEC SER D				2.B PL	5,000,000	116.3180	5,815,893	5,000,000	5,000,000					3.940	3.940	JJ	82,631	137,900	11/20/2019	07/31/2029
14456#-AG-1	CARRIX INC SEC SER F				2.B PL	11,000,000	120.2690	13,229,540	11,000,000	11,000,000					4.190	4.190	JJ	193,322	322,630	11/20/2019	07/31/2034
14456#-AF-3	CARRIX INC SEC SR E				2.B PL	9,000,000	118.7560	10,687,995	9,000,000	9,000,000					4.090	4.090	JJ	154,398	257,670	11/20/2019	07/31/2032
14456#-AA-4	CARRIX INC SER A GTD SR SEC NTS DUE 2027				2.B PL	6,000,000	121.4510	7,287,041	6,000,000	6,000,000					4.960	4.960	JJ	124,827	297,600	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC SER B GTD SR SEC NTS DUE 2027				2.B PL	17,000,000	125.3570	21,310,707	17,000,000	17,000,000					5.060	5.060	JJ	360,806	860,200	07/19/2017	07/31/2029
14456#-AC-0	CARRIX INC SER C GTD SR SEC NTS DUE 2032				2.B PL	13,000,000	128.4070	16,692,969	13,000,000	13,000,000					5.210	5.210	JJ	284,090	677,300	07/19/2017	07/31/2032
147339-G#-6	CASCADE NATURAL GAS CORP SER A SR NT				2.A	7,500,000	111.2990	8,347,433	7,500,000	7,500,000					4.090	4.090	MN	31,527	306,750	11/24/2014	11/24/2044
147339-H@-7	CASCADE NATURAL GAS CORP SER C SR NT				2.A	7,500,000	111.4100	8,355,764	7,500,000	7,500,000					4.090	4.090	JJ	141,446	306,750	01/15/2015	01/15/2045
147339-J#-3	CASCADE NATURAL GAS CORP SER C SR NT				2.A	8,000,000	118.5530	9,484,278	8,000,000	8,000,000					4.260	4.260	JD	17,040	340,800	06/13/2019	06/13/2049
14733X-AQ-5	CASCADE NATURAL MTN SER B DTD 3/16/99				2.A FE	15,000,000	139.6300	20,944,500	15,000,000	15,000,000					7.098	7.098	AO	266,175	1,064,700	03/11/1999	03/16/2029
14888@-AA-4	CATALYST OLD RIVER HYDRO SEC				2.C PL	9,944,250	111.3940	11,077,339	9,944,250	9,944,250					4.000	4.000	MJSD	67,772		10/30/2020	11/30/2029
149123-CB-5	CATERPILLAR INC SR NT			1	1.G FE	59,074	126.4810	63,240	50,000	58,905		(169)			3.803	2.709	FA	718	951	06/09/2020	08/15/2042
14916R-AF-1	CATHOLIC HEALTH INITIATI NT			1	2.A FE	2,049,401	108.0660	2,188,335	2,025,000	2,032,577		(2,730)			4.200	4.046	FA	35,438	85,050	01/28/2014	08/01/2023
14916R-AD-6	CATHOLIC HEALTH INITIATI SEC			1	2.A FE	22,587,787	117.1710	27,119,201	23,145,000	22,665,351		12,822			4.350	4.500	MN	167,801	1,006,808	02/05/2014	11/01/2042
14918A-AD-1	CATHOLIC HEALTH SVCS SEC SER 2020			1	1.G FE	14,085,000	105.1680	14,960,106	14,225,000	14,085,429		429			3.368	3.421	JJ	158,369		10/30/2020	07/01/2050
G1981*-AA-2	CAYMAN UNIVERSE SR NT		D		1.E IF	44,655,912	100.8500	45,377,554	44,995,096	44,658,079		2,167			3.800	3.847	MJSD	455,950		09/25/2020	09/30/2045
12610#-AC-7	CBRE US CORE PARTNERS REIT SR NT SER C				2.B IF	5,000,000	105.1080	5,255,416	5,000,000	5,000,000					2.840	2.840	MN	22,483		11/04/2020	11/04/2030
124857-AJ-2	CBS CORP CO GUARNT			1	2.B FE	9,740,600	123.3990	12,339,925	10,000,000	9,780,396		5,581			4.850	5.018	JJ	242,500	485,000	06/11/2012	07/01/2042
124857-AM-5	CBS CORP CO GUARNT			1	2.B FE	19,899,900	109.6480	21,929,521	20,000,000	19,959,029		10,361			3.700	3.761	FA	279,556	740,000	09/26/2014	08/15/2024
124857-AQ-6	CBS CORP CO GUARNT			1	2.B FE	12,741,370	114.4500	14,878,530	13,000,000	12,861,781		24,123			4.000	4.237	JJ	239,778	520,000	07/10/2015	01/15/2026
124857-AR-4	CBS CORP CO GUARNT			1	2.B FE	7,663,398	109.7300	8,873,882	8,087,000	7,775,322		44,352			2.900	3.605	JJ	108,141	234,523	10/09/2018	01/15/2027
124857-AP-8	CBS CORP CO GUARNT SER 10YR			1	2.B FE	7,922,640	109.7030	8,776,229	8,000,000	7,965,414		7,818			3.500	3.616	JJ	129,111	280,000	01/07/2015	01/15/2025
14987B-AE-3	CC HLDGS GS V LLC/CRO SR SEC			1	2.B FE	18,197,233	107.3280	19,538,039	18,204,000	18,202,187		743			3.849	3.854	AO	147,920	700,672	06/17/2013	04/15/2023
124900-AD-3	CCL INDS INC SR NT 144A		A	1	2.B FE	35,211,890	109.0540	37,247,470	34,155,000	35,194,088		(17,802)			3.050	2.675	JD	86,811	442,250	11/30/2020	06/01/2030
124900-AB-7	CCL INDSTS/CCL INDSTS UK SR NT 144A		A	1	2.B FE	45,642,426	109.4860	51,025,904	46,605,000	45,924,737		102,913			3.250	3.529	AO	378,666	1,514,663	08/28/2018	10/01/2026
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SR NT 144A			1	3.B FE	4,950,000	106.1190	5,305,950	5,000,000	4,965,644		4,467			5.125	5.254	MN	42,708	256,250	03/09/2017	05/01/2027
14986W-AA-6	CE OAXACA II SR SEC 144A		D		2.C FE	8,064,999	111.2500	8,972,312	8,064,999	8,064,999					7.250	7.250	JD	1,624	577,752	08/08/2012	12/31/2031
14986V-AA-8	CE OAXACA IV SR SEC 144A		D		2.C FE	8,304,080	116.5030	9,674,502	8,304,080	8,304,080					7.250	7.250	JD	9,737	590,198	08/08/2012	12/31/2031
15103J-AA-0	CELEO REDES OPERACION CL SR SEC 144A		D		2.B FE	16,494,299	115.5000	19,052,630	16,495,784	16,494,432		42			5.200	5.201	JD	21,445	856,368	05/04/2017	06/22/2047

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
151191-AW-3	CELULOSA ARAUCONSTITU SR NT		D	1	2.C FE	5,911,888	103.0000	6,171,760	5,992,000	5,981,404		9,816			4.750	4.932	JJ	134,404	284,620	07/27/2012	01/11/2022
151191-AW-3	CELULOSA ARAUCONSTITU SR NT	LS	D	1	2.C FE	2,965,694	103.0000	3,098,240	3,008,000	3,002,403		5,185			4.750	4.932	JJ	67,471	142,880	07/27/2012	01/11/2022
151191-BB-8	CELULOSA ARAUCONSTITU SR NT		D	1	2.C FE	11,825,541	110.2500	13,230,000	12,000,000	11,866,566		16,625			3.875	4.063	MN	76,208	465,000	06/15/2018	11/02/2027
151191-BE-2	CELULOSA ARAUCONSTITU SR NT 144A		D	1	2.C FE	12,288,758	112.5010	13,893,874	12,350,000	12,297,252		5,157			4.250	4.312	AO	88,937	524,875	05/09/2019	04/30/2029
151191-BE-2	CELULOSA ARAUCONSTITU SR NT 144A	LS	D	1	2.C FE	148,962	112.5010	168,752	150,000	149,106		87			4.250	4.312	AO	1,080	6,375	05/09/2019	04/30/2029
15135U-AJ-8	CENOVUS ENERGY INC SR NT		A	1	3.A FE	3,815,430	103.8730	4,009,483	3,860,000	3,846,004		4,811			3.800	3.943	MS	43,189	146,680	01/17/2014	09/15/2023
15135U-AK-5	CENOVUS ENERGY INC SR NT		A	1	3.A FE	4,980,100	96.6250	4,831,250	5,000,000	4,982,577		393			5.200	5.226	MS	76,556	260,000	08/12/2013	09/15/2043
15135B-AW-1	CENTENE CORP SR NT			1	3.A FE	12,261,000	105.9900	12,995,434	12,261,000	12,261,000					3.000	3.000	AO	85,827		09/23/2020	10/15/2030
15135B-AW-1	CENTENE CORP SR NT	LS		1	3.A FE	7,739,000	105.9900	8,202,566	7,739,000	7,739,000					3.000	3.000	AO	54,173		09/23/2020	10/15/2030
15135B-AR-2	CENTENE CORP SR NT SER WI			1	3.A FE	3,967,894	106.0000	4,240,000	4,000,000	3,970,234		2,339			4.250	4.375	JD	7,556	174,250	05/08/2020	12/15/2027
15135B-AT-8	CENTENE CORP SR NT SER WI			1	3.A FE	3,312,000	111.0210	3,677,016	3,312,000	3,312,000					4.625	4.625	JD	6,808	157,010	05/08/2020	12/15/2029
15135B-AT-8	CENTENE CORP SR NT SER WI	LS		1	3.A FE	1,688,000	111.0210	1,874,034	1,688,000	1,688,000					4.625	4.625	JD	3,470	80,022	05/08/2020	12/15/2029
15135B-AV-3	CENTENE CORP SR NT SER WI			1	3.A FE	7,000,000	105.2090	7,364,630	7,000,000	7,000,000					3.375	3.375	FA	89,250	119,438	05/08/2020	02/15/2030
15135#-BX-9	CENTENNIAL ENERGY HLDGS SR NT SER A				2.B	14,000,000	118.7980	16,631,738	14,000,000	14,000,000					4.530	4.530	AO	153,265	634,200	04/04/2019	04/04/2029
15135#-BY-7	CENTENNIAL ENERGY HLDGS SR NT SER B				2.B	7,000,000	119.8180	8,387,237	7,000,000	7,000,000					4.630	4.630	AO	78,324	324,100	04/04/2019	04/04/2031
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	1,111,125	117.4820	1,174,825	1,000,000	1,109,023		(2,102)			3.550	2.858	FA	14,792	17,750	06/09/2020	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	134,024	132.4540	145,700	110,000	133,200		(686)			4.500	3.189	AO	1,238	4,950	10/17/2019	04/01/2044
15189T-AV-9	CENTERPOINT ENERGY INC SR NT			1	2.B FE	10,701,189	118.4870	12,756,292	10,766,000	10,713,079		5,568			4.250	4.325	MN	76,259	457,555	10/19/2018	11/01/2028
15189T-AV-9	CENTERPOINT ENERGY INC SR NT	LS		1	2.B FE	1,226,571	118.4870	1,462,127	1,234,000	1,227,934		638			4.250	4.325	MN	8,741	52,445	10/19/2018	11/01/2028
15189W-AJ-9	CENTERPOINT ENERGY RES SR NT			1	2.A FE	6,959,190	122.6270	8,583,890	7,000,000	6,961,677		777			4.100	4.134	MS	95,667	287,000	08/21/2017	09/01/2047
15189W-AL-4	CENTERPOINT ENERGY RES SR NT			1	2.A FE	5,948,659	116.5850	7,111,667	6,100,000	5,982,738		13,514			4.000	4.312	AO	61,000	244,000	05/18/2018	04/01/2028
151895-E#-2	CENTERPOINT PROP TRUST SR NT SER J				2.C	5,000,000	102.6020	5,130,123	5,000,000	5,000,000					2.830	2.830	AO	24,369		10/29/2020	10/28/2030
15361G-AP-0	CENTRAL HUDSON G&E SR MTN DTD11/17/06 E				1.G FE	18,000,000	122.6390	22,075,038	18,000,000	18,000,000					5.764	5.764	MS	345,840	1,037,520	11/13/2006	11/17/2031
15361G-AN-5	CENTRAL HUDSON GAS & ELE MTN DT12/5/05 E				1.G FE	7,000,000	128.8870	9,022,076	7,000,000	7,000,000					5.840	5.840	MS	136,267	408,800	11/30/2005	12/05/2035
153609-E@-7	CENTRAL HUDSON SER J SR NT DUE 2047				1.G	14,000,000	110.3070	15,442,917	14,000,000	14,000,000					4.050	4.050	FA	190,575	567,000	08/31/2017	08/31/2047
15502#-AA-5	CENTRAL PORT LLC SECURED				3.A	38,800,000	110.1760	42,748,237	38,800,000	38,800,000					4.360	4.360	JD	4,699	1,678,600	11/05/2019	11/05/2029
156700-AS-5	CENTURYLINK INC SR NT			1	4.B FE	998,420	104.2500	1,042,500	1,000,000	999,759		188			5.800	5.821	MS	17,078	58,000	03/05/2012	03/15/2022
G12628-AA-0	CERRO DOMINADOR SR SEC		D		4.A PL	23,629,519	103.4000	27,017,729	26,129,331	25,472,500		(8,576)			8.750	9.173	JD	1,174,913	2,274,032	08/02/2018	06/30/2025
157214-AA-5	CEZ AS NT 144A		D	1	1.G FE	9,018,080	102.9480	9,265,320	9,000,000	9,004,068		(3,113)			4.250	4.213	AO	93,500	382,500	02/10/2014	04/03/2022
157214-AB-3	CEZ AS NT 144A		D	1	1.G FE	14,950,350	124.1600	18,623,939	15,000,000	14,957,569		1,014			5.625	5.648	AO	206,250	843,750	03/27/2012	04/03/2042
12527G-AC-7	CF INDS INC CO GUARNT			1	3.A FE	15,296,070	104.2500	16,231,725	15,570,000	15,490,274		30,801			3.450	3.644	JD	44,764	537,165	03/10/2014	06/01/2023
12527G-AC-7	CF INDS INC CO GUARNT	LS		1	3.A FE	2,427,740	104.2500	2,533,275	2,430,000	2,429,382		241			3.450	3.644	JD	6,986	83,835	03/10/2014	06/01/2023
12527G-AD-5	CF INDS INC CO GUARNT			1	3.A FE	4,991,400	122.7500	6,137,500	5,000,000	4,992,558		178			4.950	4.961	JD	20,625	247,500	05/20/2013	06/01/2043
12527G-AF-0	CF INDS INC CO GUARNT			1	3.A FE	2,592,541	122.8810	3,151,885	2,565,000	2,592,811		(1,535)			5.150	5.118	MS	38,895	132,098	11/21/2019	03/15/2034
12527G-AF-0	CF INDS INC CO GUARNT	LS		1	3.A FE	2,984,400	122.8810	3,686,415	3,000,000	2,988,041		618			5.150	5.118	MS	45,492	154,500	11/21/2019	03/15/2034
G2037*-AJ-5	CHANEL LIMITED SER A SR NT				1.F IF	9,000,000	107.5500	9,679,543	9,000,000	9,000,000					2.450	2.450	AO	47,775		10/13/2020	10/13/2030
G2037*-AK-2	CHANEL LIMITED SER B SR NT				1.F IF	10,000,000	107.7020	10,770,247	10,000,000	10,000,000					2.550	2.550	AO	55,250		10/13/2020	10/13/2032
G2037*-AM-8	CHANEL LIMITED SER D SR NT				1.F IF	12,000,000	111.8430	13,421,139	12,000,000	12,000,000					3.200	3.200	AO	83,200		10/13/2020	10/13/2040
808513-AL-9	CHARLES SCHWAB CORP SR NT			1	1.F FE	9,958,000	109.3270	10,932,697	10,000,000	9,980,842		4,224			3.000	3.049	MS	92,500	300,000	03/03/2015	03/10/2025
808513-AM-7	CHARLES SCHWAB CORP SR NT			1	1.F FE	11,954,280	113.3150	13,597,774	12,000,000	11,975,154		4,363			3.450	3.495	FA	158,700	414,000	11/09/2015	02/13/2026
808513-AZ-8	CHARLES SCHWAB CORP SR NT			1	1.F FE	39,838,800	119.6200	47,848,156	40,000,000	39,867,582		13,598			4.000	4.048	FA	666,667	1,600,000	10/29/2018	02/01/2029
808513-BA-2	CHARLES SCHWAB CORP SR NT			1	1.F FE	5,420,775	114.8130	6,020,776	5,244,000	5,396,939		(15,917)			3.250	2.857	MN	18,463	170,430	06/26/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP SR NT			1	1.F FE	1,669,626	125.6440	2,100,760	1,672,000	1,669,773		147			4.625	4.643	MS	21,266	38,235	03/20/2020	03/22/2030
808513-BC-8	CHARLES SCHWAB CORP SR NT	LS		1	1.F FE	3,323,274	125.6440	4,181,417	3,328,000	3,323,567		292			4.625	4.643	MS	42,328	76,105	03/20/2020	03/22/2030
161175-AY-0	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	20,154,367	116.1450	23,385,755	20,135,000	20,152,338		(2,028)			4.908	4.886	JJ	433,721	984,913	06/09/2020	07/23/2025
161175-AZ-7	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	666,284	137.0050	767,226	560,000	657,262		(4,713)			6.384	4.697	AO	6,753	35,750	11/21/2019	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	1,582,033	141.4460	1,838,797	1,300,000	1,575,663		(5,745)			6.484	4.971	AO	15,922	84,292	11/21/2019	10/23/2045
161175-BJ-2	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	4,134,560	112.1230	4,484,927	4,000,000	4,119,224		(14,639)			3.750	3.277	FA	56,667	150,000	12/16/2019	02/15/2028
161175-BL-7	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	219,060	124.8110	249,621	200,000	218,626		(362)			5.375	4.746	MN	1,792	10,750	10/17/2019	05/01/2047
161175-BM-5	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	127,590	124.8940	143,628	115,000	127,063		(475)			5.375	4.478	AO	1,545	6,181	11/21/2019	04/01/2038
161175-BN-3	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	511,189	130.8440	628,053	480,000	510,541		(552)			5.750	5.294	AO	6,900	27,600	10/17/2019	04/01/2048

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
161175-BR-4	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	14,990,250	121.5860	18,237,954	15,000,000	14,991,755		788			5.050	5.058	MS	191,479	757,500	01/14/2019	03/30/2029
161175-BS-2	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	2,856,667	122.0510	3,295,388	2,700,000	2,853,801		(2,588)			5.125	4.755	JJ	69,188	134,916	11/21/2019	07/01/2049
161175-BX-1	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	18,779,725	100.1160	18,841,854	18,820,000	18,779,962		237			2.300	2.322	FA	32,465		11/19/2020	02/01/2032
161175-BX-1	CHARTER COMM OPT LLC/CAP SR SEC	LS		1	2.C FE	1,177,475	100.1160	1,181,370	1,180,000	1,177,490		15			2.300	2.322	FA	2,036		11/19/2020	02/01/2032
161175-BY-9	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	3,995,280	100.8150	4,032,590	4,000,000	3,995,284		4			3.850	3.856	AO	11,550		11/19/2020	04/01/2061
161175-BK-9	CHARTER COMM OPT LLC/CAP SR SEC SER WI			1	2.C FE	9,976,062	115.3730	11,537,273	10,000,000	9,982,201		2,073			4.200	4.229	MS	123,667	420,000	11/28/2017	03/15/2028
16412X-AG-0	CHENIERE CORP CHRISTI HD SR SEC			1	2.C FE	3,450,000	118.2980	4,140,423	3,500,000	3,462,156		4,746			5.125	5.324	JD	498	179,375	04/25/2018	06/30/2027
16412X-AJ-4	CHENIERE CORP CHRISTI HD SR SEC SER WI			1	2.C FE	25,432,448	111.3260	28,332,557	25,450,000	25,432,740		292			3.700	3.709	MN	120,322	470,825	10/27/2020	11/15/2029
16412X-A#-2	CHENIERE CORPUS CHRISTI HLDGS SEC				2.C FE	18,000,000	108.3980	19,511,640	18,000,000	18,000,000					3.520	3.520	JD	3,520	230,560	08/19/2020	12/31/2039
16411Q-AG-6	CHENIERE ENERGY PARTNERS CO GUARNT			1	3.B FE	15,000,000	105.7780	15,866,700	15,000,000	15,000,000					4.500	4.500	AO	168,750	337,500	07/08/2020	10/01/2029
166764-BD-1	CHEVRON CORP SR NT			1	1.C FE	15,000,000	112.1300	16,819,444	15,000,000	15,000,000					3.326	3.326	MN	60,977	498,900	11/09/2015	11/17/2025
166754-AW-1	CHEVRON PHILLIPS CHEM CO SR NT 144A			1	2.A FE	24,998,000	117.4290	29,357,247	25,000,000	24,998,264		264			5.125	5.127	AO	320,313	619,271	03/24/2020	04/01/2025
16829@-AB-9	CHICK-FIL-A INC SR NT SER B DUE 2025				2.A IF	5,000,000	102.8910	5,144,575	5,000,000	5,000,000					1.610	1.610	AO	13,864		10/29/2020	10/29/2025
16829@-AC-7	CHICK-FIL-A INC SR NT SER C DUE 2026				2.A IF	15,000,000	103.0400	15,456,073	15,000,000	15,000,000					1.720	1.720	AO	44,433		10/29/2020	10/29/2026
16829@-AD-5	CHICK-FIL-A INC SR NT SER D DUE 2027				2.A IF	20,000,000	103.0170	20,603,306	20,000,000	20,000,000					1.820	1.820	AO	62,689		10/29/2020	10/29/2027
16829@-AE-3	CHICK-FIL-A INC SR NT SER E DUE 2028				2.A IF	10,000,000	102.7790	10,277,861	10,000,000	10,000,000					1.900	1.900	AO	32,722		10/29/2020	10/29/2028
16829@-AF-0	CHICK-FIL-A INC SR NT SER F DUE 2029				2.A IF	15,000,000	102.4150	15,362,285	15,000,000	15,000,000					1.970	1.970	AO	50,892		10/29/2020	10/29/2029
16876Y-AA-0	CHILDREN'S HEALTH CARE SEC SER 2020				1.D FE	10,000,000	110.5360	11,053,569	10,000,000	10,000,000					3.448	3.448	FA	130,258	201,133	01/08/2020	08/15/2049
169905-AG-1	CHOICE HOTELS INTL INC SR NT			1	2.C FE	149,241	110.7520	166,128	150,000	149,267		26			3.700	3.759	JJ	2,436		07/09/2020	01/15/2031
171265-B@-9	CHUGACH ELEC 1ST MTG SER C				1.G	10,000,000	120.5640	12,056,432	10,000,000	10,000,000					4.780	4.780	MS	140,744	478,000	01/11/2012	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSOC 1ST MTG				1.G IF	6,000,000	102.2500	6,134,974	6,000,000	6,000,000					2.910	2.910	AO			10/26/2020	10/30/2050
171265-C@-8	CHUGACH ELECTRIC ASSOC 1ST MTG				1.G IF	5,000,000	101.6650	5,083,233	5,000,000	5,000,000					2.380	2.380	AO			10/26/2020	10/30/2039
171340-AL-6	CHURCH & DWIGHT CO INC SR NT			1	2.A FE	19,909,020	124.9300	24,986,079	20,000,000	19,914,619		1,775			3.950	3.976	FA	329,167	790,000	11/27/2017	08/01/2047
171340-AN-2	CHURCH & DWIGHT CO INC SR NT			1	2.A FE	21,864,297	110.9180	26,215,520	23,635,000	22,245,292		179,914			3.150	4.181	FA	310,209	744,503	11/01/2018	08/01/2027
125523-AV-2	CIGNA CORP SER WI			1	2.B FE	9,996,823	109.8400	10,983,973	10,000,000	9,997,112		289			3.250	3.257	AO	68,611	162,500	07/14/2020	04/15/2025
125523-AF-7	CIGNA CORP CO GUARNT			1	2.B FE	174,834	107.8760	180,152	167,000	172,307		(2,002)			3.750	2.451	JJ	2,888	6,263	09/23/2019	07/15/2023
125523-AG-5	CIGNA CORP CO GUARNT			1	2.B FE	749,456	114.9560	862,172	750,000	749,562		80			4.125	4.138	MN	3,953	30,938	08/28/2019	11/15/2025
125523-AH-3	CIGNA CORP CO GUARNT			1	2.B FE	9,987,718	120.8690	12,086,869	10,000,000	9,989,232		1,137			4.375	4.391	AO	92,361	437,500	08/28/2019	10/15/2028
125523-AJ-9	CIGNA CORP CO GUARNT			1	2.B FE	190,264	130.2840	221,483	170,000	189,325		(782)			4.800	3.885	FA	3,083	8,160	10/17/2019	08/15/2038
125523-AK-6	CIGNA CORP CO GUARNT			1	2.B FE	7,050,492	137.5140	9,678,210	7,038,000	7,050,180		(287)			4.900	4.896	JD	15,327	344,862	10/17/2019	12/15/2048
125523-AK-6	CIGNA CORP CO GUARNT	LS		1	2.B FE	3,145,008	137.5140	4,334,430	3,152,000	3,145,157		112			4.900	4.896	JD	6,864	154,448	10/17/2019	12/15/2048
125523-AZ-3	CIGNA CORP CO GUARNT SER			1	2.B FE	5,557,712	112.0310	6,161,704	5,500,000	5,554,365		(3,347)			3.050	2.888	AO	35,414	83,875	07/14/2020	10/15/2027
125523-BD-1	CIGNA CORP CO GUARNT SER WI				2.B FE	5,065,549	139.7000	6,985,006	5,000,000	5,064,431		(1,118)			6.150	6.023	MN	39,292	153,750	07/14/2020	11/15/2036
125523-BH-2	CIGNA CORP CO GUARNT SER WI			1	2.B FE	9,994,369	135.4370	13,543,729	10,000,000	9,994,434		65			5.375	5.379	FA	203,056	268,750	07/14/2020	02/15/2042
125523-BK-5	CIGNA CORP CO GUARNT SER WI			1	2.B FE	5,841,773	118.4540	7,107,255	6,000,000	5,843,275		1,502			3.875	4.035	AO	49,083	116,250	07/14/2020	10/15/2047
125523-BX-7	CIGNA CORP CO GUARNT SER WI			1	2.B FE	9,968,428	109.2610	10,926,101	10,000,000	9,971,938		3,510			3.500	3.587	JD	15,556	175,000	07/14/2020	06/15/2024
125523-BZ-2	CIGNA CORP CO GUARNT SER WI			1	2.B FE	29,901,478	117.2360	35,170,802	30,000,000	29,908,711		7,233			4.500	4.567	FA	472,500	675,000	07/14/2020	02/25/2026
125523-CB-4	CIGNA CORP CO GUARNT SER WI			1	2.B FE	9,997,278	112.9130	11,291,287	10,000,000	9,997,450		171			3.400	3.405	MS	113,333	170,000	07/14/2020	03/01/2027
125523-CD-0	CIGNA CORP CO GUARNT SER WI				2.B FE	4,990,040	147.6420	7,382,087	5,000,000	4,990,147		108			6.125	6.142	MN	39,132	153,125	09/29/2020	11/15/2041
171798-AC-5	CIMAREX ENERGY CO GUARNT			1	2.C FE	7,500,000	109.0670	8,180,036	7,500,000	7,500,000					4.375	4.375	JD	27,344	328,125	05/20/2014	06/01/2024
171798-AD-3	CIMAREX ENERGY CO SR NT			1	2.C FE	8,779,029	110.2140	9,478,384	8,600,000	8,727,243		(17,449)			3.900	3.638	MN	42,857	335,400	10/17/2019	05/15/2027
171798-AE-1	CIMAREX ENERGY CO SR NT			1	2.C FE	8,987,580	113.4450	10,210,051	9,000,000	8,989,448		1,048			4.375	4.392	MS	115,938	393,750	03/06/2019	03/15/2029
171798-AE-1	CIMAREX ENERGY CO SR NT	LS		1	2.C FE	15,977,920	113.4450	18,151,203	16,000,000	15,981,241		1,862			4.375	4.392	MS	206,111	700,000	03/06/2019	03/15/2029
17252M-AG-5	CINTAS CORP NO. 2			1	1.G FE	4,967,600	134.5990	6,729,959	5,000,000	4,976,282		881			6.150	6.198	FA	116,167	307,500	08/17/2006	08/15/2036
17252M-A*-1	CINTAS CORPORATION NO 2 SR NT SER A				1.G	10,000,000	106.1520	10,615,223	10,000,000	10,000,000					3.730	3.730	AO	78,744	373,000	12/15/2017	04/15/2023
17252M-A@-9	CINTAS CORPORATION NO 2 SR NT SER B				1.G	10,000,000	110.7740	11,077,444	10,000,000	10,000,000					3.880	3.880	AO	81,911	388,000	12/01/2019	04/15/2025
17252M-AN-0	CINTAS CORPORATION NO. 2 CO GUARNT			1	1.G FE	31,703,694	115.2180	37,606,089	32,639,000	31,919,055		99,152			3.700	4.104	AO	301,911	1,207,643	10/31/2018	04/01/2027
17275R-BC-5	CISCO SYSTEMS INC SR NT				1.E FE	4,996,200	111.2830	5,564,169	5,000,000	4,997,901		372			2.950	2.959	FA	50,396	147,500	02/22/2016	02/28/2026
17325F-AV-0	CITIBANK NA SR NT			1	1.E FE	1,000,000	100.3490	1,003,487	1,000,000	1,000,000					3.165	3.165	FA	11,605	31,650	02/11/2019	02/19/2022
17325F-AU-2	CITIBANK NA SR NT FRN			1	1.E FE	5,003,500	100.0460	5,002,318	5,000,000	5,000,275		(2,049)			0.761	0.720	FMAN	4,545	80,697	05/29/2019	02/19/2022
17325F-AX-6	CITIBANK NA SR NT FRN SER BKNT			1	1.E FE	4,631,893	100.1750	4,628,087	4,620,000	4,622,931		(7,462)			0.824	0.660	FMAN	4,440	77,604	10/16/2019	05/20/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-AS-0	CITIGROUP INC UNSEC NT			1	2.A FE	5,359,480	166.7100	9,335,780	5,600,000	5,360,297		71			6.875	7.184	FA	145,444	385,000	03/29/1999	02/15/2098
172967-EW-7	CITIGRP INC SR NT				2.A FE	360,316	178.7540	393,258	220,000	354,283		(5,026)			8.125	3.588	JJ	8,242	17,875	10/17/2019	07/15/2039
172967-FT-3	CITIGRP INC SR NT				2.A FE	25,068,700	104.2680	26,066,958	25,000,000	25,009,508		(8,870)			4.500	4.462	JJ	521,875	1,125,000	06/29/2012	01/14/2022
172967-FX-4	CITIGRP INC SR NT				2.A FE	9,854,300	151.8830	15,188,313	10,000,000	9,875,059		2,903			5.875	5.980	JJ	246,424	587,500	01/19/2012	01/30/2042
172967-GL-9	CITIGRP INC SR NT				2.A FE	345,566	106.2050	371,717	350,000	347,802		958			3.375	3.679	MS	3,938	11,813	08/07/2018	03/01/2023
172967-JP-7	CITIGRP INC SR NT				2.A FE	10,234,245	110.8960	11,366,864	10,250,000	10,242,679		1,549			3.300	3.318	AO	60,133	338,250	05/10/2016	04/27/2025
172967-KY-6	CITIGRP INC SR NT			1	2.A FE	10,101,237	111.7670	11,288,444	10,100,000	10,102,892		(30)			3.200	3.194	AO	62,844	321,600	06/09/2020	10/21/2026
172967-LG-4	CITIGRP INC SR NT			1	2.A FE	258,115	102.9890	257,472	250,000	255,648		(2,467)			2.750	1.018	AO	1,260	3,438	05/29/2020	04/25/2022
172967-LP-4	CITIGRP INC SR NT			1	2.A FE	10,779,180	113.3700	12,158,983	10,725,000	10,774,371		(4,619)			3.668	3.586	JJ	171,563	385,048	06/09/2020	07/24/2028
172967-MD-0	CITIGRP INC SR NT			1	2.A FE	424,589	138.0430	525,945	381,000	423,486		(921)			4.650	4.597	JJ	7,776	17,717	10/17/2019	07/23/2048
172967-MD-0	CITIGRP INC SR NT	LS		1	2.A FE	4,806,692	138.0430	6,638,501	4,809,000	4,806,784		39			4.650	4.597	JJ	98,144	223,619	10/17/2019	07/23/2048
172967-ML-2	CITIGRP INC SR NT			1	2.A FE	10,750,000	107.2800	11,532,580	10,750,000	10,750,000					2.666	2.666	JJ	121,007	143,298	01/22/2020	01/29/2031
172967-LB-5	CITIGRP INC SR NT FRN			1	2.A FE	2,416,202	100.7470	2,405,833	2,388,000	2,399,577		(12,291)			1.296	0.774	MJSD	2,063	46,750	08/20/2019	12/08/2021
172967-MA-6	CITIGRP INC SR NT FRN			1	2.A FE	501,690	101.1140	505,570	500,000	501,057		(427)			1.248	1.159	MJSD	538	10,352	06/27/2019	06/01/2024
172967-ME-8	CITIGRP INC SR NT FRN			1	2.A FE	8,660,846	117.6010	9,408,061	8,000,000	8,591,306		(62,684)			3.980	2.960	MS	89,329	318,400	11/21/2019	03/20/2030
172967-KN-0	CITIGRP INC SR SEC				2.A FE	748,485	112.5580	844,183	750,000	749,128		147			3.400	3.424	MN	4,250	25,500	04/26/2016	05/01/2026
172967-HB-0	CITIGRP INC SUB				2.B FE	10,216,338	120.1630	12,238,638	10,185,000	10,213,156		(3,182)			5.500	5.429	MS	168,053	555,088	06/09/2020	09/13/2025
172967-HS-3	CITIGRP INC SUB				2.B FE	14,981,522	141.0910	21,213,081	15,035,000	14,988,205		1,048			5.300	5.323	MN	121,742	795,928	06/09/2020	05/06/2044
172967-JL-6	CITIGRP INC SUB				2.B FE	2,303,188	111.6010	2,432,907	2,180,000	2,279,433		(21,859)			3.875	2.727	MS	22,292	84,475	12/05/2019	03/26/2025
172967-JT-9	CITIGRP INC SUB				2.B FE	2,969,984	114.3310	3,471,077	3,036,000	3,000,990		6,925			4.400	4.747	JD	7,792	133,584	02/16/2016	06/10/2025
172967-JT-9	CITIGRP INC SUB	LS			2.B FE	7,501,556	114.3310	8,819,463	7,714,000	7,601,008		22,341			4.400	4.747	JD	19,799	339,416	02/16/2016	06/10/2025
172967-KA-8	CITIGRP INC SUB				2.B FE	1,287,380	118.2140	1,383,102	1,170,000	1,274,410		(11,632)			4.450	2.979	MS	13,306	44,389	06/09/2020	09/29/2027
172967-KJ-9	CITIGRP INC SUB				2.B FE	7,812,595	117.1890	9,105,569	7,770,000	7,807,062		(4,250)			4.600	4.492	MS	111,197	351,210	06/09/2020	03/09/2026
172967-KR-1	CITIGRP INC SUB				2.B FE	166,810	133.6020	185,707	139,000	166,438		(371)			4.750	4.725	MN	789	3,301	06/09/2020	05/18/2046
172967-KR-1	CITIGRP INC SUB	LS			2.B FE	7,067,145	133.6020	9,446,986	7,071,000	7,068,176		146			4.750	4.725	MN	40,118	334,186	06/09/2020	05/18/2046
172967-KU-4	CITIGRP INC SUB				2.B FE	7,397,480	116.9680	8,304,731	7,100,000	7,342,831		(27,669)			4.125	3.602	JJ	126,913	292,875	10/17/2019	07/25/2028
172967-GT-2	CITIGRP INC SUB NT				2.B FE	6,614,510	107.1420	7,499,914	7,000,000	6,885,157		45,114			3.500	4.234	MN	31,306	245,000	03/31/2014	05/15/2023
17401Q-AQ-4	CITIZENS BANK NA/RI SR NT SER BKNT			1	2.A FE	12,292,167	106.9370	13,309,398	12,446,000	12,364,063		34,240			3.700	4.010	MS	117,684	460,502	11/06/2018	03/29/2023
17401Q-AU-5	CITIZENS BANK NA/RI SR NT SER BKNT			1	2.A FE	1,072,240	113.6280	1,136,275	1,000,000	1,059,383		(10,717)			3.750	2.509	FA	13,854	37,500	10/16/2019	02/18/2026
174610-AN-5	CITIZENS FINANCIAL GRP SR NT			1	2.A FE	9,994,800	100.9830	10,098,340	10,000,000	9,999,371		1,075			2.375	2.386	JJ	100,938	237,500	07/25/2016	07/28/2021
174610-AS-4	CITIZENS FINANCIAL GRP SR NT			1	2.A FE	14,967,000	106.2710	15,940,680	15,000,000	14,969,652		2,652			2.500	2.525	FA	151,042	187,500	02/03/2020	02/06/2030
174610-AJ-4	CITIZENS FINANCIAL GRP SUB			1	2.B FE	13,824,267	113.4880	15,824,751	13,944,000	13,860,975		15,972			4.350	4.495	FA	252,735	606,564	03/01/2019	08/01/2025
174610-AK-1	CITIZENS FINANCIAL GRP SUB			1	2.B FE	6,992,650	115.4770	8,083,361	7,000,000	6,995,992		717			4.300	4.313	JD	23,411	301,000	11/30/2015	12/03/2025
174610-AL-9	CITIZENS FINANCIAL GRP SUB				2.B FE	5,123,455	107.8000	5,659,474	5,250,000	5,185,509		16,780			3.750	4.130	JJ	98,438	196,875	11/06/2017	07/01/2024
174610-AV-7	CITIZENS FINANCIAL GRP SUB 144A			1	2.B FE	22,012,120	105.3540	23,177,970	22,000,000	22,011,929		(191)			2.638	2.633	MS	146,702		10/22/2020	09/30/2032
177376-AF-7	CITRIX SYSTEMS INC SR NT			1	2.B FE	695,450	110.4790	773,356	700,000	695,780		330			3.300	3.377	MS	7,700	11,935	02/20/2020	03/01/2030
177376-AF-7	CITRIX SYSTEMS INC SR NT	LS		1	2.B FE	993,500	110.4790	1,104,795	1,000,000	993,971		471			3.300	3.377	MS	11,000	17,050	02/20/2020	03/01/2030
17858P-AA-9	CITY OF HOPE/THE SEC SER 2013			1	1.E FE	10,249,390	143.3490	14,592,927	10,180,000	10,247,058		(1,940)			5.623	5.567	MN	73,143	572,421	10/17/2019	11/15/2043
12563X-AC-5	CK HUTCH INTL 17 II LTD CO GUARNT 144A		D		1.F FE	4,684,450	110.2010	5,510,058	5,000,000	4,754,552		31,024			3.250	4.090	MS	41,528	162,500	09/04/2018	09/29/2027
12563T-AB-6	CK HUTCHISON INTL 16 LTD CO GUARNT 144A		D		1.F FE	10,447,666	108.3220	11,482,132	10,600,000	10,498,212		15,709			2.750	2.930	AO	71,256	291,500	10/09/2018	10/03/2026
12563U-AB-3	CK HUTCHISON INTL 17 LTD CO GUARNT 144A		D		1.F FE	9,584,000	110.8890	11,088,943	10,000,000	9,691,914		42,399			3.500	4.062	AO	83,611	350,000	07/12/2018	04/05/2027
D6574*-AC-3	CLAAS KGAA MBH SR NT SER B		D		3.A	14,000,000	103.2070	14,448,955	14,000,000	14,000,000					4.080	4.080	MN	72,987	571,200	11/15/2012	11/15/2022
18055#-AX-0	CLARION LION PROP FUND HLDGS SER V SR NT				1.G	3,000,000	112.5730	3,377,185	3,000,000	3,000,000					3.770	3.770	MN	18,850	113,100	05/01/2017	05/01/2027
18055#-AY-8	CLARION LION PROP FUND HLDGS SER W SR NT				1.G	3,000,000	113.5030	3,405,081	3,000,000	3,000,000					3.820	3.820	MN	19,100	114,600	05/01/2017	05/01/2028
18055#-AZ-5	CLARION LION PROP FUND HLDGS SER X SR NT				1.G	14,000,000	115.8060	16,212,904	14,000,000	14,000,000					3.870	3.870	MN	90,300	541,800	05/01/2017	05/01/2029
18055#-BL-5	CLARION LION PROP FUND LP SER A1 SR NT				1.G	13,000,000	107.2670	13,944,662	13,000,000	13,000,000					2.760	2.760	AO	89,700		10/01/2020	10/01/2030
18055#-BK-7	CLARION LION PROPERTY FUND LP SR NT				1.G Z	10,000,000	109.4460	10,944,646	10,000,000	10,000,000					2.980	2.980	FA	97,678		09/03/2020	09/03/2030
18469P-A#-7	CLEARBRIDGE ENERGY MLP OPPTY SER C SR NT				1.F FE	2,015,025	112.1660	2,260,175	2,015,025	2,015,025					4.020	4.020	FA	32,402	81,004	02/07/2013	02/07/2025
18469Q-A@-7	CLEARBRIDGE ENERGY MLP TRF SER B SR NT				1.F FE	1,024,192	107.0660	1,096,563	1,024,192	1,024,192					3.930	3.930	MS	10,398	40,251	03/28/2013	03/28/2023
18469Q-A#-5	CLEARBRIDGE ENERGY MLP TRF SER C SR NT				1.F FE	1,749,005	112.7320	1,971,684	1,749,005	1,749,005					4.080	4.080	MS	18,435	71,359	03/28/2013	03/28/2025
185508-A#-5	CLECO PWR LLC SR NT				2.A	25,000,000	107.1250	26,781,358	25,000,000	25,000,000					3.680	3.680	MN	117,556	920,000	12/15/2015	11/15/2025

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
185508-A*-9	CLECO PWR LLC SR NT				2.A	20,000,000	105.8060	21,161,229	20,000,000	20,000,000					5.120	5.120	JD	42,667	1,024,000	12/16/2011	12/16/2041
18551P-AC-3	CLECORP HLDGS SR NT			1	2.C FE	1,445,276	110.6700	1,549,374	1,400,000	1,438,108		(6,459)			3.743	3.184	MN	8,734	52,402	11/21/2019	05/01/2026
186108-CK-0	CLEVELAND ELEC ILLUM SR NT 144A			1	2.B FE	14,955,600	106.3590	15,953,857	15,000,000	14,967,618		3,856			3.500	3.534	AO	131,250	525,000	10/02/2017	04/01/2028
186108-CL-8	CLEVELAND ELEC ILLUM SR NT 144A			1	2.B FE	6,994,750	115.2900	8,070,306	7,000,000	6,995,497		354			4.550	4.558	MN	40,697	318,500	10/30/2018	11/15/2030
189054-AS-8	CLOROX CO SR NT			1	1.G FE	4,954,850	103.0390	5,151,941	5,000,000	4,995,332		5,167			3.800	3.910	MN	24,278	190,000	11/14/2011	11/15/2021
189054-AT-6	CLOROX CO SR NT			1	1.G FE	12,809,266	104.0040	13,364,572	12,850,000	12,842,149		4,418			3.050	3.087	MS	115,400	391,925	09/10/2012	09/15/2022
189054-AW-9	CLOROX CO SR NT			1	1.G FE	8,916,992	117.4820	10,596,898	9,020,000	8,940,050		9,142			3.900	4.040	MN	44,950	351,780	05/22/2018	05/15/2028
G2214P-BJ-3	CLP PWR HK FINANCING CO GUARNT SER EMTN		D		1.E FE	6,769,275	104.5450	7,840,882	7,500,000	7,288,540		85,156			2.875	4.163	AO	38,932	215,625	04/01/2014	04/26/2023
125896-BL-3	CMS ENERGY CORP SR NT			1	2.B FE	7,209,473	128.6350	9,326,034	7,250,000	7,215,257		867			4.700	4.735	MS	86,134	340,750	03/19/2013	03/31/2043
125896-BM-1	CMS ENERGY CORP SR NT			1	2.B FE	9,992,600	108.9470	10,894,687	10,000,000	9,997,345		774			3.875	3.884	MS	129,167	387,500	02/24/2014	03/01/2024
125896-BN-9	CMS ENERGY CORP SR NT			1	2.B FE	14,971,650	131.7090	19,756,315	15,000,000	14,975,057		571			4.875	4.887	MS	243,750	731,250	02/24/2014	03/01/2044
125896-BP-4	CMS ENERGY CORP SR NT			1	2.B FE	9,968,300	112.0430	11,204,323	10,000,000	9,983,155		3,107			3.600	3.638	MN	46,000	360,000	11/04/2015	11/15/2025
125896-BQ-2	CMS ENERGY CORP SR NT			1	2.B FE	2,870,086	110.2250	3,086,293	2,800,000	2,857,968		(9,937)			3.000	2.585	MN	10,733	84,000	10/29/2019	05/15/2026
126117-AS-9	CNA FINANCIAL CORP SR NT			1	2.B FE	19,542,610	110.5580	21,558,772	19,500,000	19,515,971		(4,355)			3.950	3.924	MN	98,421	770,250	03/25/2014	05/15/2024
12621V-AB-1	CNOOC FINANCE 2011 LTD CO GUARNT 144A		D	1	1.E FE	4,872,952	133.9880	6,565,412	4,900,000	4,877,495		582			5.750	5.789	JJ	121,309	281,750	01/21/2011	01/26/2041
12621V-AB-1	CNOOC FINANCE 2011 LTD CO GUARNT 144A	LS	D	1	1.E FE	99,448	133.9880	133,988	100,000	99,541		12			5.750	5.789	JJ	2,476	5,750	01/21/2011	01/26/2041
G2242#-AA-1	COATS GROUP FINANCE CO LTD SR NT		D		2.C	10,000,000	109.7980	10,979,832	10,000,000	10,000,000					3.880	3.880	JD	26,944	388,000	12/06/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE CO LTD SR NT		D		2.C	17,000,000	113.9500	19,371,572	17,000,000	17,000,000					4.070	4.070	JD	48,049	691,900	12/06/2017	12/06/2027
191098-AK-8	COCA COLA BOTTL CONSL SR NT			1	2.B FE	40,700,880	111.5900	45,751,898	41,000,000	40,786,524		38,444			3.800	3.917	MN	155,800	1,558,000	10/04/2018	11/25/2025
M2512*-AC-7	COCA COLA ICECEK SER C SR NT		D		4.A	43,000,000	103.1710	44,363,677	43,000,000	43,000,000					4.440	4.440	MN	164,403	1,909,200	05/30/2013	05/30/2023
19108#-AA-5	COCA-COLA BEVERAGES FL SR NT				2.B PL	50,000,000	114.5870	57,293,560	50,000,000	50,000,000					3.810	3.810	MS	603,250	1,905,000	03/07/2018	03/07/2028
191219-BD-5	COCA-COLA ENTERPRISES DEB			1	1.F FE	14,901,171	192.7280	28,388,820	14,730,000	14,900,428		(63)			7.000	6.919	MN	131,752	1,031,100	02/25/1999	05/15/2098
19123M-AB-9	COCA-COLA EUROPEAN PARTN CO GUARNT SER		D	1	2.A FE	4,967,197	101.1320	5,056,590	5,000,000	4,993,518		9,965			3.250	3.459	FA	59,583	162,500	04/12/2018	08/19/2021
191241-AF-5	COCA-COLA FEMSA SAB CV CO GUARNT		D	1	1.G FE	9,832,400	140.9090	14,090,943	10,000,000	9,852,032		3,231			5.250	5.363	MN	51,042	525,000	11/19/2013	11/26/2043
191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT		D	1	1.G FE	14,845,800	107.5540	16,133,104	15,000,000	14,858,525		12,725			2.750	2.869	JJ	182,188	206,250	01/08/2020	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB CV CO GUARNT		D	1	1.G FE	11,952,480	100.1250	12,015,000	12,000,000	11,953,662		1,182			1.850	1.887	MS	74,000		08/26/2020	09/01/2032
21987B-AL-2	CODELCO INC NT 144A		D		1.G FE	1,525,140	138.9600	2,779,210	2,000,000	1,615,524		11,401			6.150	8.364	AO	22,892	123,000	01/22/2009	10/24/2036
21987B-AV-0	CODELCO INC SR NT 144A		D		1.G FE	15,021,550	114.7900	17,218,439	15,000,000	15,015,178		(2,865)			4.500	4.476	MS	196,875	675,000	11/08/2018	09/16/2025
192714-AC-7	COLBUN SA SR NT 144A		D	1	2.B FE	9,972,200	112.5010	11,250,100	10,000,000	9,979,995		2,525			3.950	3.984	AO	87,778	395,000	10/04/2017	10/11/2027
19416Q-EK-2	COLGATE-PALM CO SR NT MTN DTD 07/28/17			1	1.D FE	117,380	129.5880	129,588	100,000	116,857		(435)			3.700	2.786	FA	1,542	3,700	10/17/2019	08/01/2047
195869-AL-6	COLONIAL PIPELINE CO NT 144A			1	1.G FE	9,352,050	134.0090	12,060,765	9,000,000	9,270,641		(9,502)			6.375	6.082	FA	239,063	573,750	08/05/2009	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO SR NT 144A			1	1.G FE	9,882,600	118.1360	11,813,572	10,000,000	9,888,221		2,116			4.250	4.320	AO	89,722	425,000	03/27/2018	04/15/2048
196500-AA-0	COLORADO INT GAS CO/ISS CO GUARNT 144A			1	2.B FE	9,173,619	113.6300	10,755,085	9,465,000	9,245,080		33,539			4.150	4.624	FA	148,390	392,798	10/19/2018	08/15/2026
196522-AE-6	COLORADO INTERSTATE GAS DEB PT6/15/07				2.B FE	768,038	129.1230	845,754	655,000	763,559		(4,044)			6.850	5.325	JD	1,994	44,868	11/21/2019	06/15/2037
196522-AE-6	COLORADO INTERSTATE GAS DEB PT6/15/07	LS			2.B FE	276,728	129.1230	304,730	236,000	275,114		(1,457)			6.850	5.325	JD	718	16,166	11/21/2019	06/15/2037
198280-AF-6	COLUMBIA PIPELINE GRP CO GUARNT			1	1.G FE	19,971,812	115.0040	23,000,714	20,000,000	19,984,823		3,040			4.500	4.519	JD	75,000	900,000	05/13/2016	06/01/2025
19828J-AA-6	COLUMBIA PROPERTY TR CO GUARNT			1	2.B FE	39,950,650	105.2790	42,111,440	40,000,000	39,976,627		4,931			4.150	4.165	AO	415,000	1,660,000	03/04/2016	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TR CO GUARNT			1	2.B FE	26,677,569	104.5020	28,319,907	27,100,000	26,839,106		40,106			3.650	3.840	FA	373,679	989,150	11/21/2019	08/15/2026
20030N-AK-7	COMCAST CORP CO GUARNT			1	1.G FE	5,653,268	154.0130	8,147,282	5,290,000	5,588,308		(13,214)			6.500	5.908	MN	43,936	343,850	11/21/2019	11/15/2035
20030N-AM-3	COMCAST CORP CO GUARNT			1	1.G FE	15,055,891	153.9440	23,283,996	15,125,000	15,071,300		1,831			6.450	6.486	MS	287,249	975,563	06/23/2009	03/15/2037
20030N-BJ-9	COMCAST CORP CO GUARNT			1	1.G FE	14,913,900	110.0190	16,502,911	15,000,000	14,969,325		8,979			3.600	3.669	MS	180,000	540,000	02/19/2014	03/01/2024
20030N-CE-9	COMCAST CORP CO GUARNT			1	1.G FE	153,166	126.2390	174,210	138,000	152,798		(306)			3.999	3.406	MN	920	5,519	10/17/2019	11/01/2049
20030N-CG-4	COMCAST CORP CO GUARNT			1	1.G FE	152,283	127.8970	176,498	138,000	151,992		(242)			4.049	3.513	MN	931	5,588	10/17/2019	11/01/2052
20030N-CL-3	COMCAST CORP CO GUARNT			1	1.G FE	443,408	131.7830	487,596	370,000	439,811		(2,991)			4.600	3.174	AO	3,593	17,020	10/17/2019	10/15/2038
20030N-CM-1	COMCAST CORP CO GUARNT			1	1.G FE	1,136,713	139.7130	1,159,622	830,000	1,132,922		(3,661)			4.700	2.778	AO	8,235	22,560	07/21/2020	10/15/2048
20030N-CN-9	COMCAST CORP CO GUARNT			1	1.G FE	230,094	151.8260	273,287	180,000	229,351		(617)			4.950	3.607	AO	1,881	8,910	10/17/2019	10/15/2058
20030N-CS-8	COMCAST CORP CO GUARNT			1	1.G FE	649,201	114.8880	746,772	650,000	649,432		106			3.950	3.970	AO	5,420	25,675	10/02/2018	10/15/2025
20030N-CU-3	COMCAST CORP CO GUARNT			1	1.G FE	4,641,353	123.1350	5,718,377	4,644,000	4,641,750		182			4.250	4.256	AO	41,667	197,370	10/02/2018	10/15/2030
20030N-CU-3	COMCAST CORP CO GUARNT	LS		1	1.G FE	355,797	123.1350	438,360	356,000	355,828		14			4.250	4.256	AO	3,194	15,130	10/02/2018	10/15/2030
20030N-CY-5	COMCAST CORP CO GUARNT			1	1.G FE	5,062,650	113.5390	5,676,930	5,000,000	5,060,086		(2,387)			3.250	3.163	MN	27,083	160,694	12/02/2019	11/01/2039
20030N-CZ-2	COMCAST CORP CO GUARNT			1	1.G FE	285,533	118.0070	324,518	275,000	285,298		(216)			3.450	3.248	FA	3,953	7,010	11/26/2019	02/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-DN-8	COMCAST CORP CO GUARNT			1	1.G FE	448,484	99.3230	446,955	450,000	448,530		47			1.500	1.535	FA	2,363		08/11/2020	02/15/2031
20030N-DQ-1	COMCAST CORP CO GUARNT			1	1.G FE	36,666	100.1110	37,041	37,000	36,668		2			2.650	2.686	FA	343		08/11/2020	08/15/2062
20030N-DQ-1	COMCAST CORP CO GUARNT	LS		1	1.G FE	3,927,254	100.1110	3,967,391	3,963,000	3,927,416		163			2.650	2.686	FA	36,757		08/11/2020	08/15/2062
20030N-BK-6	COMCAST CORP CO GUARNT SER 30YR			1	1.G FE	4,955,700	137.0460	6,852,279	5,000,000	4,961,089		900			4.750	4.806	MS	79,167	237,500	02/19/2014	03/01/2044
20030N-BE-0	COMCAST CORP SR NT			1	1.G FE	9,991,800	135.4940	13,549,375	10,000,000	9,993,115		183			4.650	4.655	JJ	214,417	465,000	06/26/2012	07/15/2042
20030N-BH-3	COMCAST CORP SR NT			1	1.G FE	10,212,786	125.5060	12,858,112	10,245,000	10,235,981		1,656			4.250	4.255	JJ	200,774	430,206	06/09/2020	01/15/2033
20030N-BS-9	COMCAST CORP SR NT			1	1.G FE	9,981,200	111.6460	11,164,630	10,000,000	9,989,572		1,830			3.150	3.172	MS	105,000	315,000	02/16/2016	03/01/2026
20030N-CH-2	COMCAST CORP SR NT			1	1.G FE	498,235	115.2420	576,210	500,000	498,671		156			3.550	3.592	MN	2,958	17,750	02/01/2018	05/01/2028
20030N-CH-2	COMCAST CORP SR NT	LS		1	1.G FE	1,992,940	115.2420	2,304,840	2,000,000	1,994,686		623			3.550	3.592	MN	11,833	71,000	02/01/2018	05/01/2028
20030N-CK-5	COMCAST CORP SR NT			1	1.G FE	8,040,043	125.9810	10,315,285	8,188,000	8,047,770		2,770			4.000	4.105	MS	109,173	327,520	02/01/2018	03/01/2048
20030N-CK-5	COMCAST CORP SR NT	LS		1	1.G FE	1,779,257	125.9810	2,282,767	1,812,000	1,780,967		613			4.000	4.105	MS	24,160	72,480	02/01/2018	03/01/2048
200339-DX-4	COMERICA BANK SUB SER BKNT				2.A FE	9,939,700	112.8380	11,283,816	10,000,000	9,969,408		5,972			4.000	4.074	JJ	171,111	400,000	07/22/2015	07/27/2025
200340-AT-4	COMERICA INC SR NT			1	2.A FE	19,925,000	119.1330	23,826,690	20,000,000	19,937,153		6,455			4.000	4.046	FA	333,333	800,000	01/28/2019	02/01/2029
200340-AQ-0	COMERICA INC SUB				2.B FE	23,070,800	113.6510	26,139,685	23,000,000	23,038,426		(6,176)			3.800	3.766	JJ	386,017	874,000	01/22/2015	07/22/2026
200447-AD-2	COMISION FED DE ELEC SR NT 144A		D	1	2.B FE	4,971,350	110.7510	5,537,550	5,000,000	4,989,947		2,995			4.875	4.947	JJ	112,396	243,750	10/17/2013	01/15/2024
200447-AF-7	COMISION FEDERAL DE ELEC SR NT 144A		D		2.B FE	7,990,080	113.5000	9,080,000	8,000,000	7,993,538		886			4.750	4.765	FA	135,111	380,000	10/11/2016	02/23/2027
20268J-AG-8	COMMONSPIRIT HEALTH SR SEC			1	2.A FE	5,000,000	111.4810	5,574,041	5,000,000	5,000,000					3.910	3.910	AO	34,213		10/21/2020	10/01/2050
202712-BL-8	COMMONWEALTH BANK AUST SUB 144A		D		2.A FE	202,080	117.7000	235,400	200,000	201,992		(73)			3.743	3.669	MS	2,267	7,486	10/17/2019	09/12/2039
202795-HT-0	COMMONWEALTH EDISON 1ST MTG			1	1.F FE	10,354,725	153.3860	15,752,752	10,270,000	10,356,214		(3,987)			6.450	6.357	JJ	305,447	662,415	11/21/2019	01/15/2038
202795-HG-8	COMMONWEALTH EDISON 1ST MTG SER 100			1	1.F FE	5,488,605	136.7470	7,521,080	5,500,000	5,488,422		351			5.875	5.891	FA	134,635	323,125	11/30/2006	02/01/2033
202795-JJ-0	COMMONWEALTH EDISON CO 1ST MTG			1	1.F FE	19,224,870	118.8720	22,585,628	19,000,000	19,223,815		(6,017)			3.650	3.575	JD	30,822	693,500	10/29/2019	06/15/2046
209111-EL-3	CON EDISON CO OF NY INC SR NT SER 06-A				2.A FE	129,956	138.9440	138,944	100,000	128,402		(1,402)			5.850	3.436	MS	1,723	5,850	11/21/2019	03/15/2036
209111-FX-6	CON EDISON CO OF NY INC SR NT SER 20A			1	2.A FE	11,224,350	114.5930	12,891,660	11,250,000	11,225,992		1,642			3.350	3.377	AO	94,219	189,484	03/26/2020	04/01/2030
205887-CA-8	CONAGRA BRANDS INC SR NT			1	2.C FE	9,995,000	111.9140	11,191,424	10,000,000	9,996,845		863			4.300	4.310	MN	71,667	430,000	10/15/2018	05/01/2024
205887-CB-6	CONAGRA BRANDS INC SR NT			1	2.C FE	20,253,050	117.7930	23,558,640	20,000,000	20,195,598		(36,644)			4.600	4.369	MN	153,333	920,000	05/01/2019	11/01/2025
205887-CC-4	CONAGRA BRANDS INC SR NT			1	2.C FE	34,653,561	124.1870	43,049,543	34,665,000	34,655,615		964			4.850	4.854	MN	280,209	1,681,253	10/15/2018	11/01/2028
205887-CC-4	CONAGRA BRANDS INC SR NT	LS		1	2.C FE	334,889	124.1870	416,028	335,000	334,909		9			4.850	4.854	MN	2,708	16,248	10/15/2018	11/01/2028
205887-CD-2	CONAGRA BRANDS INC SR NT			1	2.C FE	1,515,550	133.6900	1,758,026	1,315,000	1,507,250		(7,482)			5.300	4.112	MN	11,616	69,695	11/21/2019	11/01/2038
205887-CD-2	CONAGRA BRANDS INC SR NT	LS		1	2.C FE	904,720	133.6900	1,049,468	785,000	899,765		(4,467)			5.300	4.112	MN	6,934	41,605	11/21/2019	11/01/2038
205887-CE-0	CONAGRA BRANDS INC SR NT			1	2.C FE	1,126,317	142.7120	1,615,502	1,132,000	1,126,495		83			5.400	5.434	MN	10,188	61,128	10/15/2018	11/01/2048
205887-CE-0	CONAGRA BRANDS INC SR NT	LS		1	2.C FE	8,823,483	142.7120	12,655,717	8,868,000	8,824,871		653			5.400	5.434	MN	79,812	478,872	10/15/2018	11/01/2048
205887-CF-7	CONAGRA BRANDS INC SR NT			1	2.C FE	197,634	100.9230	201,846	200,000	197,700		66			1.375	1.553	MN	573		10/07/2020	11/01/2027
205887-BJ-0	CONAGRA FOODS INC SR NT			1	2.C FE	9,944,200	104.5670	10,456,750	10,000,000	9,989,151		6,087			3.250	3.316	MS	95,694	325,000	09/10/2012	09/15/2022
205887-BR-2	CONAGRA FOODS INC SR NT			1	2.C FE	2,287,359	105.1750	2,411,659	2,293,000	2,291,682		607			3.200	3.229	JJ	31,796	73,376	01/15/2013	01/25/2023
P4000#-AA-9	CONCESIONARIA LINEA DE TRANS SR SEC		D		2.C PL	12,294,643	116.5650	14,331,203	12,294,643	12,294,643					5.620	5.620	JD	30,709	680,820	09/06/2018	05/28/2047
20605P-AH-4	CONCHO RES INC CO GUARNT			1	2.C FE	19,923,050	114.2910	22,858,236	20,000,000	19,944,590		7,078			3.750	3.797	AO	187,500	750,000	01/19/2018	10/01/2027
20605P-AK-7	CONCHO RES INC CO GUARNT			1	2.C FE	11,959,200	118.2240	14,186,828	12,000,000	11,967,686		3,508			4.300	4.342	FA	194,933	516,000	06/14/2018	08/15/2028
20605P-AM-3	CONCHO RES INC CO GUARNT			1	2.C FE	4,618,934	104.6620	4,845,865	4,630,000	4,619,264		329			2.400	2.426	FA	39,201		08/10/2020	02/15/2031
20605P-AM-3	CONCHO RES INC CO GUARNT	LS		1	2.C FE	2,364,336	104.6620	2,480,497	2,370,000	2,364,504		169			2.400	2.426	FA	20,066		08/10/2020	02/15/2031
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD SR SEC NT		D		2.B FE	12,000,000	109.5610	13,147,376	12,000,000	12,000,000					3.770	3.770	MS	118,127	452,400	09/27/2017	09/27/2032
207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG			1	1.E FE	18,669,288	148.2150	27,301,126	18,420,000	18,601,101		(6,860)			6.350	6.250	JD	97,473	1,169,670	06/13/2006	06/01/2036
207597-DX-0	CONNECTICUT LT & PWR 1ST MTG			1	1.E FE	4,951,600	140.1080	7,005,387	5,000,000	4,964,343		1,301			5.750	5.819	MS	95,833	287,500	03/20/2007	03/01/2037
20825C-AQ-7	CONOCOPHILLIPS NT			1	1.G FE	23,654,400	154.6570	37,117,660	24,000,000	23,721,411		7,826			6.500	6.611	FA	650,000	1,560,000	01/29/2009	02/01/2039
209111-FA-6	CONS EDISON CO OF NY SR NT			1	2.A FE	6,965,980	139.2570	9,747,996	7,000,000	6,972,216		762			5.700	5.734	JD	17,733	399,000	06/02/2010	06/15/2040
209111-FG-3	CONSOLIDATED EDISON CO O SR NT			1	2.A FE	19,980,000	129.6090	25,921,849	20,000,000	19,981,823		389			4.500	4.506	JD	75,000	900,000	11/12/2015	12/01/2045
209111-FQ-1	CONSOLIDATED EDISON CO O SR NT			1	2.A FE	4,927,181	132.0540	6,536,680	4,950,000	4,927,754		225			4.500	4.525	MN	28,463	222,750	05/07/2018	05/15/2058
209111-FQ-1	CONSOLIDATED EDISON CO O SR NT	LS		1	2.A FE	49,770	132.0540	66,027	50,000	49,775		2			4.500	4.525	MN	288	2,250	05/07/2018	05/15/2058
209111-FL-2	CONSOLIDATED EDISON CO O SR NT SER 2017			1	2.A FE	14,944,500	118.3780	17,756,690	15,000,000	14,948,246		1,103			3.875	3.896	JD	25,833	581,250	06/05/2017	06/15/2047
209111-FK-4	CONSOLIDATED EDISON CO O SR NT SER C			1	2.A FE	14,869,350	127.1810	19,077,095	15,000,000	14,874,870		1,429			4.300	4.346	JD	53,750	645,000	11/10/2016	12/01/2056
209115-AE-4	CONSOLIDATED EDISON INC SR NT SER A			1	2.A FE	699,874	100.1990	701,393	700,000	699,877		3			0.650	0.656	JD	354		11/30/2020	12/01/2023
209111-FM-0	CONSOLIDATED EDISON INC SR NT SER B			1	2.A FE	2,091,770	111.8300	2,236,597	2,000,000	2,079,245		(10,450)			3.125	2.494	MN	7,986	62,500	11/12/2019	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-AK-4	CONSTELLATION BRANDS INC CO GUARNT			1	2.C FE	2,442,500	101.0790	2,526,970	2,500,000	2,497,176		8,270			3.750	4.096	MN	15,625	93,750	06/12/2013	05/01/2021
21036P-AL-2	CONSTELLATION BRANDS INC CO GUARNT			1	2.C FE	4,275,000	109.0040	4,905,180	4,500,000	4,435,169		25,493			4.250	4.910	MN	31,875	191,250	09/06/2013	05/01/2023
21036P-AP-3	CONSTELLATION BRANDS INC CO GUARNT				2.C FE	1,000,000	118.4540	1,184,537	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,500	11/19/2015	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC CO GUARNT			1	2.C FE	24,977,250	114.4430	28,610,796	25,000,000	24,985,514		2,146			3.700	3.711	JD	64,236	925,000	11/29/2016	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC CO GUARNT			1	2.C FE	14,964,900	112.8160	16,922,326	15,000,000	14,976,299		3,273			3.500	3.528	MN	75,833	525,000	05/02/2017	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC CO GUARNT			1	2.C FE	22,654,878	114.2330	25,913,707	22,685,000	22,664,998		3,039			3.600	3.615	FA	308,516	813,330	06/09/2020	02/15/2028
21036P-AY-4	CONSTELLATION BRANDS INC CO GUARNT	LS		1	2.C FE	2,495,175	114.2330	2,855,820	2,500,000	2,496,398		436			3.600	3.615	FA	34,000	90,000	06/09/2020	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC CO GUARNT			1	2.C FE	19,273,470	121.1380	23,428,063	19,340,000	19,276,949		1,246			4.100	4.120	FA	299,555	792,940	01/29/2018	02/15/2048
21036P-AZ-1	CONSTELLATION BRANDS INC CO GUARNT	LS		1	2.C FE	657,730	121.1380	799,510	660,000	657,848		43			4.100	4.120	FA	10,223	27,060	01/29/2018	02/15/2048
21036P-BF-4	CONSTELLATION BRANDS INC SR NT			1	2.C FE	409,184	109.5780	449,270	410,000	409,232		48			2.875	2.898	MN	1,965	6,025	04/23/2020	05/01/2030
21036P-BF-4	CONSTELLATION BRANDS INC SR NT	LS		1	2.C FE	788,428	109.5780	865,666	790,000	788,521		93			2.875	2.898	MN	3,785	11,609	04/23/2020	05/01/2030
210518-CP-9	CONSUMERS ENERGY 1ST MTG			1	1.F FE	12,475,875	145.1210	18,140,163	12,500,000	12,483,283		704			5.800	5.814	MS	213,472	725,000	08/08/2005	09/15/2035
210518-CY-0	CONSUMERS ENERGY CO 1ST MTG			1	1.F FE	14,986,950	124.2670	18,640,024	15,000,000	14,988,223		268			4.100	4.105	MN	78,583	615,000	11/02/2015	11/15/2045
210518-DA-1	CONSUMERS ENERGY CO 1ST MTG			1	1.F FE	9,730,157	128.0540	12,512,129	9,771,000	9,733,059		795			3.950	3.974	JJ	177,968	385,955	02/15/2017	07/15/2047
210518-DA-1	CONSUMERS ENERGY CO 1ST MTG	LS		1	1.F FE	228,043	128.0540	293,243	229,000	228,111		19			3.950	3.974	JJ	4,171	9,046	02/15/2017	07/15/2047
210518-DH-6	CONSUMERS ENERGY CO 1ST MTG			1	1.F FE	9,960,600	122.3340	12,233,426	10,000,000	9,961,136		536			3.500	3.521	FA	145,833	121,528	03/17/2020	08/01/2051
210518-DM-5	CONSUMERS ENERGY CO 1ST MTG			1	1.E FE	999,660	100.1340	1,001,344	1,000,000	999,666		6			0.350	0.364	JD	165		12/02/2020	06/01/2023
212015-AN-1	CONTINENTAL RES CO GUARNT			1	3.A FE	9,965	103.2610	10,326	10,000	9,986		4			3.800	3.843	JD	32	380	09/05/2014	06/01/2024
212015-AN-1	CONTINENTAL RES CO GUARNT	LS		1	3.A FE	2,481,351	103.2610	2,571,199	2,490,000	2,486,595		916			3.800	3.843	JD	7,885	94,620	09/05/2014	06/01/2024
212015-AS-0	CONTINENTAL RES CO GUARNT			1	3.A FE	82,636	102.5200	88,167	86,000	83,395		303			4.375	4.157	JJ	1,735	3,763	07/31/2019	01/15/2028
212015-AS-0	CONTINENTAL RES CO GUARNT	LS		1	3.A FE	7,268,314	102.5200	7,344,533	7,164,000	7,259,888		(11,988)			4.375	4.157	JJ	144,524	313,425	07/31/2019	01/15/2028
21688A-AK-8	COOPERAT RABOBANK UA/NY SR NT FRN		D		1.E FE	20,234,400	100.7770	20,155,359	20,000,000	20,094,919		(90,827)			1.054	0.591	JAJO	46,850	447,438	06/12/2019	01/10/2022
21688A-AM-4	COOPERAT RABOBANK UA/NY SR NT FRN		D		1.E FE	1,246,125	100.4630	1,255,792	1,250,000	1,247,545		1,185			0.701	0.798	JAJO	2,019	23,480	10/16/2019	01/10/2023
21684A-AF-3	COOPERATIEVE RABOBANK UA CO GUARNT		D		2.A FE	10,729,805	113.0160	12,092,717	10,700,000	10,742,600		(955)			3.750	3.665	JJ	178,333	375,000	07/21/2020	07/21/2026
74977R-DE-1	COOPERATIEVE RABOBANK UA SR NT 144A		D		1.G FE	11,858,710	109.0800	12,871,453	11,800,000	11,845,829		(16,211)			3.875	3.721	MS	120,663	457,250	11/05/2019	09/26/2023
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR NT		D		2.B	8,500,000	106.2060	9,027,472	8,500,000	8,500,000					4.010	4.010	FA	122,138	340,850	08/22/2013	08/22/2023
219350-AZ-8	CORNING INC SR NT			1	2.A FE	2,079,300	107.8980	2,157,958	2,000,000	2,036,945		(12,137)			3.700	3.024	MN	9,456	74,000	05/10/2017	11/15/2023
219350-BF-1	CORNING INC SR NT			1	2.A FE	14,994,300	125.0550	18,758,182	15,000,000	14,994,478		59			4.375	4.377	MN	83,854	656,250	11/06/2017	11/15/2057
219350-BM-6	CORNING INC SR NT				2.A FE	25,500,567	96.0860	25,126,711	26,150,121	26,150,121				1,290,532	1.153	1.153	FA	114,742	290,740	08/06/2019	08/14/2031
21988V-AA-1	CORP LINDLEY SA NT 144A		D	1	2.B FE	3,010,000	103.3750	3,101,250	3,000,000	3,001,519		(745)			6.750	6.669	MN	21,375	151,875	12/06/2011	11/23/2021
22003B-AL-0	CORP OFFICE PROP LP CO GUARNT			1	2.C FE	417,547	103.9410	436,553	420,000	417,669		122			2.250	2.364	MS	2,730		09/10/2020	03/15/2026
22003B-AL-0	CORP OFFICE PROP LP CO GUARNT	LS		1	2.C FE	6,541,573	103.9410	6,839,338	6,580,000	6,543,477		1,904			2.250	2.364	MS	42,770		09/10/2020	03/15/2026
220068-AB-2	CORPORATION SERVICE CO SER B SR NT				2.B	10,000,000	109.0550	10,905,500	10,000,000	10,000,000					4.320	4.320	FA	154,800	432,000	08/22/2013	08/22/2023
22100*-AA-1	CORVIAS CAMPUS SR SEC				2.C PL	23,845,265	131.9710	31,468,747	23,845,265	23,845,265					5.300	5.300	JJ	631,900	1,262,747	05/14/2015	07/01/2050
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A			1	2.C FE	45,713,858	103.9040	47,535,901	45,750,000	45,715,428		1,571			2.800	2.809	JJ	640,500		06/24/2020	07/15/2030
22160K-AN-5	COSTCO WHOLESALE CORP SR NT			1	1.E FE	448,988	103.0290	463,630	450,000	449,082		94			1.375	1.408	JD	189	4,125	04/16/2020	06/20/2027
224044-BW-6	COX COMMS INC SR NT 144A			1	2.B FE	9,985	105.3310	10,533	10,000	9,997		2			3.250	3.268	JD	14	325	11/26/2012	12/15/2022
224044-BW-6	COX COMMS INC SR NT 144A	LS		1	2.B FE	738,860	105.3310	779,449	740,000	739,748		123			3.250	3.268	JD	1,069	24,050	11/26/2012	12/15/2022
G2554#-AC-9	CRANFIELD UNIVERITY SER C SR NT		B		1.F	12,951,000	112.5140	15,374,963	13,664,936	13,664,936				713,936	2.490	2.490	MS	111,529	166,444	03/03/2020	03/03/2040
G2554#-AD-7	CRANFIELD UNIVERSITY SER D SR NT		B		1.F	38,853,000	110.5030	45,300,379	40,994,807	40,994,807				2,141,807	2.600	2.600	MS	349,367	521,390	03/03/2020	03/03/2045
225433-AT-8	CRED SUIS GP FUN LTD CO GUARNT		D		2.A FE	29,918,939	107.6990	32,309,720	30,000,000	29,967,448		12,485			3.800	3.847	JD	66,500	1,140,000	11/18/2016	06/09/2023
22532L-AM-6	CREDIT AGRICOLE LONDON SR NT 144A		D		1.D FE	19,807,000	110.1070	22,021,439	20,000,000	19,927,963		20,118			3.875	3.993	AO	163,611	775,000	04/09/2014	04/15/2024
22535W-AB-3	CREDIT AGRICOLE LONDON SR NT 144A		D		1.G FE	43,234,153	115.1570	49,078,898	42,619,000	43,043,699		(62,193)			4.125	3.973	JJ	835,066	1,758,034	11/27/2017	01/10/2027
22535W-AB-3	CREDIT AGRICOLE LONDON SR NT 144A	LS	D		1.G FE	7,343,947	115.1570	8,499,762	7,381,000	7,356,870		3,454			4.125	3.973	JJ	144,621	304,466	11/27/2017	01/10/2027
22535W-AG-2	CREDIT AGRICOLE LONDON SR NT 144A		D	1	1.G FE	10,000,000	103.7210	10,372,069	10,000,000	10,000,000					1.907	1.907	JD	7,946	95,350	06/09/2020	06/16/2026
22535W-AF-4	CREDIT AGRICOLE LONDON SR NT FRN 144A		D		1.G FE	6,052,920	101.1650	6,069,890	6,000,000	6,035,768		(14,966)			1.235	0.974	JAJO	13,788	139,161	11/05/2019	04/24/2023
225313-AF-2	CREDIT AGRICOLE SA SUB 144A		D		2.A FE	9,945,600	112.2370	11,223,660	10,000,000	9,974,163		5,466			4.375	4.443	MS	126,389	437,500	03/09/2015	03/17/2025
225313-AK-1	CREDIT AGRICOLE SA SUB 144A		D	1	2.A FE	11,449,198	111.8480	13,113,031	11,724,000	11,489,782		14,604			4.000	4.163	JJ	222,756	468,960	02/14/2018	01/10/2033
225313-AK-1	CREDIT AGRICOLE SA SUB 144A	LS	D	1	2.A FE	13,098,752	111.8480	14,848,908	13,276,000	13,125,189		9,450			4.000	4.163	JJ	252,244	531,040	02/14/2018	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA SUB 144A		D		2.A FE	30,281,300	109.7210	32,916,430	30,000,000	30,282,368		1,068			3.250	3.125	JJ	452,292	406,250	10/29/2020	01/14/2030
225401-AC-2	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	16,530,572	115.5610	18,963,641	16,410,000	16,516,104		(13,371)			4.282	4.156	JJ	335,723	693,256	06/09/2020	01/09/2028

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
225401-AF-5	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	15,152,177	113.2600	17,138,523	15,132,000	15,150,059		(2,325)			3.869	3.849	JJ	274,840	585,457	11/21/2019	01/12/2029
225401-AF-5	CREDIT SUISSE GRP AG SR NT 144A	LS	D	1	2.A FE	268,000	113.2600	303,537	268,000	268,000					3.869	3.849	JJ	4,868	10,369	11/21/2019	01/12/2029
225401-AP-3	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	10,000,000	117.6970	11,769,736	10,000,000	10,000,000					4.194	4.194	AO	104,850	209,700	03/27/2020	04/01/2031
225401-AQ-1	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	23,551,200	104.5050	24,454,226	23,400,000	23,537,446		(13,754)			2.193	2.062	JD	37,062	256,581	07/10/2020	06/05/2026
225401-AQ-1	CREDIT SUISSE GRP AG SR NT 144A	LS	D	1	2.A FE	1,600,000	104.5050	1,672,084	1,600,000	1,600,000					2.193	2.062	JD	2,534	17,544	07/10/2020	06/05/2026
225401-AD-0	CREDIT SUISSE GRP AG SR NT FRN 144A		D	1	2.A FE	2,027,040	104.5590	2,091,175	2,000,000	2,017,369		(8,570)			2.997	2.538	JD	2,831	59,940	11/12/2019	12/14/2023
22546Q-AP-2	CREDIT SUISSE NY SR NT MTN DTD 09/09/14		D		1.F FE	9,909,650	110.9610	11,096,084	10,000,000	9,962,590		9,292			3.625	3.735	MS	112,778	362,500	09/26/2014	09/09/2024
22546D-AA-4	CREDIT SUISSE SUB 144A		D		2.B FE	3,279,850	112.4780	3,599,309	3,200,000	3,225,962		(8,961)			6.500	6.157	FA	82,622	208,000	12/11/2013	08/08/2023
22576C-E#-4	CRESCENT POINT ENERGY CORP SER O SR NT		A		3.B	20,000,000	106.6370	21,327,499	20,000,000	20,000,000					3.780	3.780	JD	39,900	756,000	06/12/2013	06/12/2023
22576C-F#-3	CRESCENT POINT SER R SR GTD NT		A		3.B	20,000,000	108.5520	21,710,405	20,000,000	20,000,000					3.750	3.750	JD	22,917	750,000	06/24/2014	06/20/2024
12636Y-AC-6	CRH AMERICA FINANCE INC CO GUARNT 144A			1	2.A FE	22,084,467	116.3740	25,893,136	22,250,000	22,121,408		14,815			3.950	4.021	AO	212,395	878,875	05/24/2019	04/04/2028
12636Y-AC-6	CRH AMERICA FINANCE INC CO GUARNT 144A	LS		1	2.A FE	3,565,407	116.3740	4,131,264	3,550,000	3,563,012		(1,524)			3.950	4.021	AO	33,888	140,225	05/24/2019	04/04/2028
12636Y-AA-0	CRH AMERICA FINANCE INC SR NT 144A			1	2.A FE	310,150	111.4200	334,261	300,000	308,774		(1,241)			3.400	2.893	MN	1,473	10,200	11/21/2019	05/09/2027
12626P-AM-5	CRH AMERICA INC CO GUARNT 144A			1	2.A FE	42,543,919	112.3240	47,922,983	42,665,000	42,605,585		12,190			3.875	3.910	MN	197,474	1,653,269	07/16/2015	05/18/2025
228189-AB-2	CROWN AMER/CAP CORP IV CO GUARNT			1	3.C FE	10,726,165	105.5130	11,696,116	11,085,000	10,988,390		43,661			4.500	4.927	JJ	230,014	498,825	01/22/2014	01/15/2023
228189-AB-2	CROWN AMER/CAP CORP IV CO GUARNT	LS		1	3.C FE	1,314,555	105.5130	1,408,599	1,335,000	1,329,666		2,437			4.500	4.927	JJ	27,701	60,075	01/22/2014	01/15/2023
22819K-AB-6	CROWN AMER/CAP CORP V CO GUARNT SER WI			1	3.C FE	13,288,257	110.2150	14,980,423	13,592,000	13,371,628		32,284			4.250	4.530	MS	146,020	577,660	08/17/2018	09/30/2026
22819K-AB-6	CROWN AMER/CAP CORP V CO GUARNT SER WI	LS		1	3.C FE	3,965,894	110.2150	4,417,417	4,008,000	3,979,535		4,268			4.250	4.530	MS	43,058	170,340	08/17/2018	09/30/2026
228187-AB-6	CROWN AMER/CAP CORP VI CO GUARNT			1	3.C FE	1,995,000	103.7500	2,069,813	1,995,000	1,995,000					4.750	4.750	FA	39,484	94,763	01/24/2019	02/01/2026
228187-AB-6	CROWN AMER/CAP CORP VI CO GUARNT	LS		1	3.C FE	5,000	103.7500	5,188	5,000	5,000					4.750	4.750	FA	99	238	01/24/2019	02/01/2026
22822V-AB-7	CROWN CASTLE INTL CORP SR NT			1	2.C FE	19,934,200	115.7120	23,142,398	20,000,000	19,962,730		6,339			4.450	4.491	FA	336,222	890,000	01/28/2016	02/15/2026
22822V-AE-1	CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,978,900	114.8450	5,742,273	5,000,000	4,986,099		1,948			4.000	4.051	MS	66,667	200,000	01/30/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,996,500	112.8990	5,644,927	5,000,000	4,997,546		320			3.650	3.658	MS	60,833	182,500	07/25/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,980,750	115.2530	5,762,634	5,000,000	4,985,656		1,720			3.800	3.846	FA	71,778	190,000	01/09/2018	02/15/2028
22822V-AL-5	CROWN CASTLE INTL CORP SR NT			1	2.C FE	14,919,150	118.2350	17,735,250	15,000,000	14,931,861		6,855			4.300	4.367	FA	243,667	645,000	01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTL CORP SR NT			1	2.C FE	2,975,370	111.7310	3,351,936	3,000,000	2,976,886		1,516			3.300	3.396	JJ	49,500	24,200	03/31/2020	07/01/2030
22822V-AJ-0	CROWN CASTLE INTL CORP SR NT SER 5YR			1	2.C FE	4,981,500	106.3800	5,318,981	5,000,000	4,991,052		3,330			3.150	3.224	JJ	72,625	157,500	01/09/2018	07/15/2023
12656*-AJ-1	CSLB HLDGS INC GTD SR NT		D		1.G	18,000,000	109.7100	19,747,853	18,000,000	18,000,000					3.630	3.630	AO	150,645	653,400	10/08/2015	10/08/2025
12656*-AM-4	CSLB HLDGS INC. SR NT DUE 2031		D		1.G	25,000,000	108.6700	27,167,423	25,000,000	25,000,000					3.120	3.120	AO	169,000	780,000	10/13/2016	10/13/2031
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT				2.B PL	8,753,332	121.3220	10,619,714	8,753,332	8,753,332					5.371	5.371	MJSD	120,031	468,663	11/21/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES				2.B PL	13,146,843	99.1970	13,041,274	13,146,843	13,146,843					3.850	3.850	MJSD	1,406	628,038	09/06/2017	03/31/2041
12641L-BU-6	CSX CORP MTN SER C DTD 12/1/98			1	2.A FE	9,899,773	130.7670	12,749,812	9,750,000	9,820,712		(6,592)			6.800	6.681	JD	55,250	663,000	02/03/1999	12/01/2028
126408-GS-6	CSX CORP SR NT				2.A FE	20,229	153.8120	23,072	15,000	20,035		(175)			6.220	3.761	AO	158	933	11/21/2019	04/30/2040
126408-GS-6	CSX CORP SR NT	LS			2.A FE	1,159,787	153.8120	1,322,781	860,000	1,148,683		(10,009)			6.220	3.761	AO	9,064	53,492	11/21/2019	04/30/2040
126408-GW-7	CSX CORP SR NT			1	2.A FE	6,960,520	131.6600	9,216,211	7,000,000	6,967,119		866			4.750	4.785	MN	28,632	332,500	10/27/2011	05/30/2042
126408-HC-0	CSX CORP SR NT			1	2.A FE	1,468,378	125.3500	1,910,338	1,524,000	1,470,923		913			3.950	4.210	MN	10,033	60,198	02/08/2018	05/01/2050
126408-HC-0	CSX CORP SR NT	LS		1	2.A FE	6,114,654	125.3500	8,048,741	6,421,000	6,128,465		4,975			3.950	4.210	MN	42,272	253,630	02/08/2018	05/01/2050
126408-HD-8	CSX CORP SR NT			1	2.A FE	19,553,548	111.8750	21,927,583	19,600,000	19,575,673		4,561			3.350	3.378	MN	109,433	656,600	10/15/2015	11/01/2025
126408-HE-6	CSX CORP SR NT			1	2.A FE	9,347,000	109.3380	10,933,840	10,000,000	9,585,416		63,259			2.600	3.389	MN	43,333	260,000	02/08/2017	11/01/2026
126408-HF-3	CSX CORP SR NT			1	2.A FE	29,468,200	119.7940	35,938,205	30,000,000	29,508,688		10,470			3.800	3.900	MN	190,000	1,140,000	11/28/2016	11/01/2046
126408-HK-2	CSX CORP SR NT			1	2.A FE	24,916,000	128.3840	32,095,959	25,000,000	24,920,193		1,522			4.300	4.320	MS	358,333	1,075,000	02/15/2018	03/01/2048
126408-HN-6	CSX CORP SR NT			1	2.A FE	9,906,800	137.1680	13,716,820	10,000,000	9,909,940		1,514			4.750	4.809	MN	60,694	475,000	11/07/2018	11/15/2048
126408-HP-1	CSX CORP SR NT			1	2.A FE	9,965,500	135.5570	13,555,749	10,000,000	9,966,546		578			4.500	4.521	MS	132,500	450,000	02/21/2019	03/15/2049
126408-HQ-9	CSX CORP SR NT			1	2.A FE	12,661	108.1570	14,060	13,000	12,696		29			2.400	2.615	FA	118	289	10/16/2019	02/15/2030
126408-HQ-9	CSX CORP SR NT	LS		1	2.A FE	2,929,059	108.1570	3,230,636	2,987,000	2,935,128		4,971			2.400	2.615	FA	27,082	66,311	10/16/2019	02/15/2030
126408-GK-3	CSX CORP SR UNSUB NT			1	2.A FE	39,755,291	149.5010	59,202,199	39,600,000	39,755,729		(7,141)			6.150	6.108	MN	405,900	2,435,400	11/21/2019	05/01/2037
22966R-AC-0	CUBESMART LP CO GUARNT			1	2.B FE	38,815,140	112.9120	44,035,602	39,000,000	38,900,408		18,136			4.000	4.058	MN	199,333	1,560,000	12/03/2015	11/15/2025
22966R-AD-8	CUBESMART LP CO GUARNT			1	2.B FE	14,925,600	110.0160	16,502,370	15,000,000	14,955,156		7,115			3.125	3.183	MS	156,250	468,750	08/08/2016	09/01/2026
22966R-AE-6	CUBESMART LP CO GUARNT			1	2.B FE	9,935,600	118.4670	11,846,650	10,000,000	9,945,816		5,429			4.375	4.455	FA	165,278	437,500	01/24/2019	02/15/2029
22966R-AG-1	CUBESMART LP CO GUARNT			1	2.B FE	6,935,180	99.9870	6,999,118	7,000,000	6,936,506		1,326			2.000	2.100	FA	33,056		09/29/2020	02/15/2031
126650-CC-2	CVS CAREMARK CORP SR NT			1	2.B FE	9,786,748	109.3640	10,750,473	9,830,000	9,815,498		4,577			4.000	4.054	JD	28,398	393,200	12/02/2013	12/05/2023

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
126650-CC-2	CVS CAREMARK CORP SR NT	LS		1	2.B FE	169,252	109.3640	185,919	170,000	169,749		79			4.000	4.054	JD	491	6,800	12/02/2013	12/05/2023
126650-CD-0	CVS CAREMARK CORP SR NT			1	2.B FE	4,990,300	135.4530	6,772,643	5,000,000	4,991,440		188			5.300	5.313	JD	19,139	265,000	12/02/2013	12/05/2043
126650-CL-2	CVS HEALTH CORP SR NT			1	2.B FE	10,957,515	113.2510	12,457,606	11,000,000	10,996,669		328			3.875	3.917	JJ	190,628	426,250	11/21/2019	07/20/2025
126650-CL-2	CVS HEALTH CORP SR NT	LS		1	2.B FE	4,949,700	113.2510	5,662,548	5,000,000	4,974,626		4,987			3.875	3.917	JJ	86,649	193,750	11/21/2019	07/20/2025
126650-CN-8	CVS HEALTH CORP SR NT			1	2.B FE	4,981,750	134.6360	6,731,807	5,000,000	4,983,370		332			5.125	5.149	JJ	114,601	256,250	07/13/2015	07/20/2045
126650-CX-6	CVS HEALTH CORP SR NT			1	2.B FE	16,006,570	118.9960	19,202,397	16,137,000	16,053,774		14,408			4.300	4.413	MS	185,038	683,141	07/21/2020	03/25/2028
126650-CX-6	CVS HEALTH CORP SR NT	LS		1	2.B FE	9,231,356	118.9960	11,141,603	9,363,000	9,262,525		11,531			4.300	4.413	MS	107,362	402,609	07/21/2020	03/25/2028
126650-CY-4	CVS HEALTH CORP SR NT			1	2.B FE	311,304	126.6980	354,755	280,000	309,811		(1,243)			4.780	3.907	MS	3,569	13,384	10/17/2019	03/25/2038
126650-CZ-1	CVS HEALTH CORP SR NT			1	2.B FE	10,573,410	135.5280	14,298,188	10,550,000	10,573,968		(666)			5.050	5.032	MS	142,073	532,775	10/17/2019	03/25/2048
126650-DM-9	CVS HEALTH CORP SR NT			1	2.B FE	199,440	100.4640	200,929	200,000	199,468		28			1.300	1.342	FA	939		08/12/2020	08/21/2027
126650-DN-7	CVS HEALTH CORP SR NT			1	2.B FE	5,690,652	100.5820	5,733,192	5,700,000	5,690,962		310			1.750	1.768	FA	36,021		08/12/2020	08/21/2030
126650-DN-7	CVS HEALTH CORP SR NT	LS		1	2.B FE	299,508	100.5820	301,747	300,000	299,524		16			1.750	1.768	FA	1,896		08/12/2020	08/21/2030
126650-DP-2	CVS HEALTH CORP SR NT			1	2.B FE	7,616,495	101.1650	7,708,803	7,620,000	7,616,543		48			2.700	2.703	FA	74,295		08/12/2020	08/21/2040
126650-DP-2	CVS HEALTH CORP SR NT	LS		1	2.B FE	2,378,905	101.1650	2,407,736	2,380,000	2,378,920		15			2.700	2.703	FA	23,205		08/12/2020	08/21/2040
126650-DQ-0	CVS HEALTH CORP SR NT			1	2.B FE	19,997,600	101.2420	20,248,468	20,000,000	19,997,609		9			1.875	1.876	FA	15,625		12/07/2020	02/28/2031
23283P-AQ-7	CYRUSONE LP/CYRUSONE FIN CO GUARNT			1	2.C FE	9,985,900	106.8900	10,688,950	10,000,000	9,988,789		2,696			2.900	2.931	MN	37,056	273,889	11/20/2019	11/15/2024
23283P-AT-1	CYRUSONE LP/CYRUSONE FIN CO GUARNT			1	2.C FE	4,939,750	97.5820	4,879,110	5,000,000	4,941,228		1,478			2.150	2.284	MN	29,861		09/15/2020	11/01/2030
232820-AK-6	CYTEC INDS INC SR NT		C	1	2.B FE	19,653,235	105.4130	20,703,035	19,640,000	19,648,116		(1,690)			3.950	3.940	MN	129,297	775,780	02/06/2017	05/01/2025
23331A-BG-3	D.R. HORTON INC CO GUARNT			1	2.B FE	5,000,000	107.6020	5,380,094	5,000,000	5,000,000					4.750	4.750	FA	89,722	237,500	01/30/2013	02/15/2023
23331A-BM-0	D.R. HORTON INC CO GUARNT			1	2.B FE	499,695	106.7410	533,706	500,000	499,766		58			2.500	2.513	AO	2,639	12,674	10/07/2019	10/15/2024
23331A-BN-8	D.R. HORTON INC CO GUARNT			1	2.B FE	4,994,250	107.8620	5,393,123	5,000,000	4,994,900		650			2.600	2.623	AO	27,444	57,778	05/01/2020	10/15/2025
23331A-BP-3	D.R. HORTON INC CO GUARNT			1	2.B FE	498,565	100.3110	501,557	500,000	498,613		48			1.400	1.443	AO	1,731		09/29/2020	10/15/2027
233851-DQ-4	DAIMLER FINANCE NA LLC CO GUARFRN 144A		C		2.A FE	10,074,100	100.7280	10,072,778	10,000,000	10,031,554		(27,199)			1.093	0.815	FMAN	11,837	196,246	05/29/2019	02/22/2022
233851-BE-3	DAIMLER FINANCE NA LLC CO GUARNT 144A		C	1	2.A FE	5,988,660	100.4510	6,027,057	6,000,000	5,999,660		1,754			2.875	2.905	MS	53,188	172,500	03/03/2014	03/10/2021
233851-CB-8	DAIMLER FINANCE NA LLC CO GUARNT 144A		C		2.A FE	9,791,400	111.2620	11,126,241	10,000,000	9,858,699		27,497			3.500	3.838	FA	143,889	350,000	10/05/2018	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC CO GUARNT 144A		C		2.A FE	19,919,600	111.8590	22,371,790	20,000,000	19,948,355		7,591			3.450	3.498	JJ	335,417	690,000	01/03/2017	01/06/2027
233851-CZ-5	DAIMLER FINANCE NA LLC CO GUARNT 144A		C		2.A FE	395,980	100.2020	400,807	400,000	399,726		2,378			2.300	2.910	FA	3,552	9,200	05/24/2019	02/12/2021
233851-AF-1	DAIMLER FINANCE NA LLC NT 144A		C	1	2.A FE	6,932,450	102.4100	7,168,665	7,000,000	6,994,320		7,797			3.875	3.993	MS	79,868	271,250	09/07/2011	09/15/2021
23386#-AG-7	DAIRY FARMERS OF AMERICA SER A SR NT				2.B	10,000,000	105.4100	10,540,987	10,000,000	10,000,000					3.610	3.610	JD	14,039	361,000	12/17/2012	12/17/2022
23386#-AK-8	DAIRY FARMERS OF AMERICA SER A SR NT				2.B	8,000,000	109.9550	8,796,400	8,000,000	8,000,000					3.690	3.690	JJ	143,500	295,200	01/06/2015	01/06/2025
23386#-AH-5	DAIRY FARMERS OF AMERICA SER B SR NT				2.B	10,000,000	109.7700	10,977,027	10,000,000	10,000,000					3.760	3.760	JD	14,622	376,000	12/17/2012	12/17/2024
23386#-AL-6	DAIRY FARMERS OF AMERICA SER B SR NT				2.B	5,000,000	111.7010	5,585,039	5,000,000	5,000,000					3.790	3.790	JJ	92,118	189,500	01/06/2015	01/06/2027
23386#-AJ-1	DAIRY FARMERS OF AMERICA SER C SR NT				2.B	15,000,000	113.8630	17,079,380	15,000,000	15,000,000					3.960	3.960	JD	23,100	594,000	12/17/2012	12/17/2027
23386#-AM-4	DAIRY FARMERS SER A SR NT				2.B	7,000,000	110.4880	7,734,136	7,000,000	7,000,000					3.400	3.400	JJ	115,694	238,000	01/04/2017	01/06/2029
23386#-AN-2	DAIRY FARMERS SER B SR NOTES				2.B	7,000,000	110.4000	7,728,010	7,000,000	7,000,000					3.550	3.550	JJ	120,799	248,500	01/04/2017	01/06/2032
23386#-AT-9	DAIRY FARMERS SER G SR NT				2.B FE	7,000,000	121.4620	8,502,354	7,000,000	7,000,000					4.830	4.830	JJ	164,354	338,100	01/03/2019	01/03/2029
23386#-AU-6	DAIRY FARMERS SER H SR NT				2.B FE	5,000,000	125.5480	6,277,410	5,000,000	5,000,000					4.930	4.930	JJ	119,826	246,500	01/03/2019	01/03/2031
235851-AQ-5	DANAHER CORP SR NT			1	2.A FE	10,984	111.9540	12,315	11,000	10,992		2			3.350	3.367	MS	109	369	09/10/2015	09/15/2025
235851-AQ-5	DANAHER CORP SR NT	LS		1	2.A FE	9,974,716	111.9540	11,183,107	9,989,000	9,981,685		1,412			3.350	3.367	MS	98,530	334,632	09/10/2015	09/15/2025
235851-AR-3	DANAHER CORP SR NT			1	2.A FE	14,967,600	132.2650	19,839,704	15,000,000	14,970,728		647			4.375	4.388	MS	193,229	656,250	09/10/2015	09/15/2045
K21628-AA-4	DANISH CROWN A/S SER A GTD SR NT		D		2.C	10,000,000	105.6170	10,561,697	10,000,000	10,000,000					4.940	4.940	JD	24,700	494,000	06/13/2012	06/13/2022
K21628-AB-2	DANISH CROWN A/S SER B GTD SR NT		D		2.C	10,000,000	111.8290	11,182,916	10,000,000	10,000,000					5.090	5.090	JD	25,450	509,000	06/13/2012	06/13/2024
K21628-AD-8	DANISH CROWN SER B SR NT		D		2.C	18,000,000	110.9800	19,976,328	18,000,000	18,000,000					3.770	3.770	JD	56,550	678,600	06/01/2016	06/01/2028
K21628-AG-1	DANISH CROWN SER E SR NT		B		2.C	16,996,493	108.5100	19,883,303	18,323,968	18,323,968				1,505,939	1.920	1.920	JD	29,318	331,629	06/01/2016	06/01/2026
23636T-AE-0	DANONE SA SR NT 144A		D	1	2.A FE	22,000,829	109.8600	25,690,738	23,385,000	22,449,953		140,389			2.947	3.713	MN	112,945	689,156	11/05/2018	11/02/2026
23636A-AR-2	DANSKE BANK A/S SR NT 144A		D		2.A FE	22,989,504	113.8880	26,211,361	23,015,000	22,996,367		1,997			4.375	4.388	JD	53,142	1,006,906	12/11/2019	06/12/2028
23636A-AT-8	DANSKE BANK A/S SR NT 144A		D		2.A FE	12,196,200	112.8160	13,763,553	12,200,000	12,199,381		(54)			5.375	5.376	JJ	307,838	655,750	10/17/2019	01/12/2024
23636A-AZ-4	DANSKE BANK A/S SR NT 144A		D	1	2.A FE	16,000,000	100.4510	16,072,237	16,000,000	16,000,000					1.621	1.621	MS	79,249		09/08/2020	09/11/2026
Q3079#-AB-4	DBCT FINANCE PTY LTD SER B GTD SR SEC NT		D		2.C	26,000,000	106.5800	27,710,816	26,000,000	26,000,000					5.570	5.570	MS	426,414	1,448,200	03/15/2011	03/15/2023
23307*-AE-2	DC ARENA L.P. SR SEC				2.A PL	20,000,000	104.8400	20,968,000	20,000,000	20,000,000					4.260	4.260	MN	73,367	852,000	05/24/2018	05/30/2043
G2616#-AJ-0	DCC TREAS 2014 SER I SR NT		D		2.B	4,000,000	118.0890	4,723,563	4,000,000	4,000,000					4.980	4.980	MS	54,227	199,200	09/23/2014	09/23/2029

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
G2616#-AF-8	DCC TREAS 2014 SR NT SER F		D		2.B	17,000,000	111.6690	18,983,725	17,000,000	17,000,000					4.530	4.530	MN	85,567	770,100	05/21/2014	05/21/2024
G2616#-AC-5	DCC TREASURY 2014 LTD SER C GTD SR NT		D		2.B	7,000,000	101.1360	7,079,539	7,000,000	7,000,000					4.000	4.000	MN	31,111	280,000	05/21/2014	05/21/2021
G2616#-AG-6	DCC TREASURY 2014 LTD SER G GTD SR NT		D		2.B	14,000,000	114.3420	16,007,925	14,000,000	14,000,000					4.680	4.680	MN	72,800	655,200	05/21/2014	05/21/2026
23311V-AH-0	DCP MIDSTREAM OPERATING CO GUARNT			1	3.A FE	4,817,000	110.9120	5,342,631	4,817,000	4,817,000					5.125	5.125	MN	31,545	246,871	05/08/2019	05/15/2029
23311V-AH-0	DCP MIDSTREAM OPERATING CO GUARNT	LS		1	3.A FE	183,000	110.9120	202,969	183,000	183,000					5.125	5.125	MN	1,198	9,379	05/08/2019	05/15/2029
24618#-AG-5	DELAWARE NORTH CO INC SER 2013 SR NT				3.A	9,000,000	106.4770	9,582,911	9,000,000	9,000,000					3.930	3.930	JJ	148,358	366,825	07/31/2013	07/31/2023
24617#-AA-9	DELAWARE NORTH CO INC-BOSTON SR NTS				2.B PL	8,020,684	102.8200	8,246,867	8,020,684	8,020,684					3.820	3.820	MN	40,001	302,357	11/14/2014	11/14/2034
24617#-AB-7	DELAWARE NORTH CO INC-BOSTON SR NTS				2.C PL	12,969,838	101.4300	13,155,306	12,969,838	12,969,838					3.610	3.610	MN	61,128	461,941	10/16/2017	11/14/2034
24618#-AM-2	DELAWARE NORTH CO SER A SR NT				3.A	14,000,000	116.3380	16,287,381	14,000,000	14,000,000					4.640	4.640	MS	185,858	702,683	03/18/2019	03/18/2029
24618#-AN-0	DELAWARE NORTH CO SER B SR NT				3.A	9,000,000	116.3320	10,469,891	9,000,000	9,000,000					4.840	4.840	MS	124,630	469,725	03/18/2019	03/18/2034
24618#-AK-6	DELAWARE NORTH COMPANIES INC.				3.A	13,000,000	111.6710	14,517,211	13,000,000	13,000,000					4.040	4.040	JD	16,048	525,200	12/20/2017	12/20/2027
24618#-AL-4	DELAWARE NORTH COMPANIES INC.				3.A	6,000,000	111.6670	6,700,036	6,000,000	6,000,000					4.290	4.290	JD	7,865	257,400	12/20/2017	12/20/2032
24664U-AE-0	DELEK & AVNER TAMAR BOND SR NT 144A		D		2.C FE	12,000,000	105.0620	12,607,467	12,000,000	12,000,000					5.412	5.412	JD	1,804	649,440	05/08/2014	12/30/2025
24664U-AD-2	DELEK & AVNER TAMAR BOND SR SEC 144A		D		2.C FE	20,260,500	103.9700	20,897,978	20,100,000	20,185,414		(25,908)			5.082	4.928	JD	2,837	1,021,482	12/18/2017	12/30/2023
24703D-AZ-4	DELL INT LLC / EMC CORP SR SEC 144A			1	2.C FE	6,148,449	118.0840	6,724,871	5,695,000	6,080,585		(59,457)			4.900	3.634	AO	69,764	279,055	12/18/2019	10/01/2026
24703D-AZ-4	DELL INT LLC / EMC CORP SR SEC 144A	LS		1	2.C FE	1,388,742	118.0840	1,540,993	1,305,000	1,375,269		(10,728)			4.900	3.634	AO	15,986	63,945	12/18/2019	10/01/2026
247109-BT-7	DELMARVA PWR & LT CO 1ST MTG			1	1.F FE	23,574,663	124.8360	29,648,498	23,750,000	23,591,934		3,574			4.150	4.193	MN	125,941	985,625	09/25/2015	05/15/2045
247126-AJ-4	DELPHI CORP CO GUARNT			1	2.B FE	19,929,800	110.0370	22,007,331	20,000,000	19,974,334		7,336			4.150	4.193	MS	244,389	830,000	02/24/2014	03/15/2024
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1				1.F FE	1,660,362	102.7010	1,608,195	1,565,907	1,649,673		(9,795)			3.625	2.536	JJ	23,809	55,970	12/05/2019	07/30/2027
24737B-AA-3	DELTA AIR LINES 2019-1AA PTC SER AA				1.F FE	1,488,361	102.7430	1,469,219	1,430,000	1,473,609		(12,530)			3.204	2.250	AO	8,400	45,817	12/19/2019	04/25/2024
24737B-AA-3	DELTA AIR LINES 2019-1AA PTC SER AA	LS			1.F FE	1,108,612	102.7430	1,094,209	1,065,000	1,097,001		(9,192)			3.204	2.250	AO	6,256	34,123	12/19/2019	04/25/2024
830867-AA-5	DELTA AIR LINES/SKYMILES SR SEC 144A				2.B FE	15,000,000	106.8860	16,032,886	15,000,000	15,000,000					4.500	4.500	JAJO	183,750		09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES/SKYMILES SR SEC 144A				2.B FE	13,000,000	109.1510	14,189,660	13,000,000	13,000,000					4.750	4.750	JAJO	168,097		09/16/2020	10/20/2028
248798-AA-4	DENTON CNTY ELEC COOP 1ST MTG SER 2012A				1.D FE	38,783,182	113.5170	44,025,329	38,783,182	38,783,182					3.750	3.750	AO	363,592	1,454,369	09/13/2012	10/01/2040
249030-AC-1	DENTSPLY INTL SR NT			1	2.B FE	3,423,256	101.2420	3,442,242	3,400,000	3,401,736		(2,705)			4.125	4.041	FA	52,983	140,250	08/23/2011	08/15/2021
250847-EA-4	DETROIT EDISON 1ST MTG			1	1.F FE	11,928,480	140.2410	16,828,865	12,000,000	11,947,629		1,823			5.700	5.741	AO	171,000	684,000	09/29/2005	10/01/2037
25160P-AC-1	DEUTSCHE BANK NY SR NT		D		2.C FE	14,984,550	100.2700	15,040,510	15,000,000	14,999,369		6,787			4.250	4.297	FA	260,313	637,500	10/01/2018	02/04/2021
251526-BN-8	DEUTSCHE BANK NY SUB		D	1	3.A FE	19,335,358	104.6400	20,237,376	19,340,000	19,336,060		239			4.875	4.877	JD	78,569	942,825	11/28/2017	12/01/2032
251526-BN-8	DEUTSCHE BANK NY SUB	LS	D	1	3.A FE	659,842	104.6400	690,624	660,000	659,866		8			4.875	4.877	JD	2,681	32,175	11/28/2017	12/01/2032
25152R-XA-6	DEUTSCHE BK AG LONDON		D		2.C FE	29,885,700	107.7760	32,332,774	30,000,000	29,957,751		11,699			3.700	3.746	MN	95,583	1,110,000	05/22/2014	05/30/2024
25156P-AR-4	DEUTSCHE TELEKOM INT FIN CO GUARNT 144A		D	1	2.B FE	19,650,350	132.9980	26,599,622	20,000,000	19,703,449		7,736			4.875	4.989	MS	311,458	975,000	10/31/2013	03/06/2042
25156P-BA-0	DEUTSCHE TELEKOM INT FIN CO GUARNT 144A		D	1	2.B FE	40,970,950	112.4310	46,096,769	41,000,000	40,982,134		2,593			3.600	3.609	JJ	664,200	1,476,000	12/20/2017	01/19/2027
25156P-BA-0	DEUTSCHE TELEKOM INT FIN CO GUARNT 144A	LS	D	1	2.B FE	2,996,250	112.4310	3,372,934	3,000,000	2,997,573		353			3.600	3.609	JJ	48,600	108,000	12/20/2017	01/19/2027
25159X-AB-9	DEV BANK OF KAZA SR NT 144A		D		2.C FE	8,854,380	105.0000	9,450,000	9,000,000	8,966,659		16,125			4.125	4.326	JD	21,656	371,250	11/26/2012	12/10/2022
25179M-AN-3	DEVON ENERGY CORPORATION SR NT			1	3.A FE	16,993,267	112.8870	19,354,406	17,145,000	17,017,618		3,358			4.750	4.806	MN	104,061	814,388	05/07/2012	05/15/2042
25179M-AN-3	DEVON ENERGY CORPORATION SR NT	LS		1	3.A FE	7,785,483	112.8870	8,867,242	7,855,000	7,796,640		1,539			4.750	4.806	MN	47,675	373,113	05/07/2012	05/15/2042
25179M-AU-7	DEVON ENERGY CORPORATION SR NT			1	3.A FE	227,160	117.7870	235,575	200,000	226,397		(636)			5.000	4.127	JD	444	10,000	10/17/2019	06/15/2045
252391-AB-3	DEXUS DIVERSIFIED/OFFICE CO GUARNT 144A		D	1	1.G FE	29,893,500	100.8760	30,262,920	30,000,000	29,997,183		13,363			5.600	5.647	MS	494,667	1,680,000	03/10/2011	03/15/2021
Q3189*-AL-3	DEXUS FUNDS MGMNT LTD SR GUAR SER H-2017		D		1.G	25,000,000	113.2390	28,309,857	25,000,000	25,000,000					3.790	3.790	MN	81,590	947,500	11/30/2017	11/30/2032
Q3189*-AD-1	DEXUS FUNDS MGMT SER A SR GTD NT		D		1.G	8,000,000	111.3390	8,907,103	8,000,000	8,000,000					4.580	4.580	FA	134,347	366,400	02/19/2014	02/19/2024
Q3189*-AB-5	DEXUS FUNDS MGMT SER B SR NT		D		1.G	10,000,000	111.0160	11,101,610	10,000,000	10,000,000					3.560	3.560	JJ	170,089	356,000	07/09/2013	07/09/2025
23291K-AJ-4	DH EUROPE FINANCE II CO GUARNT			1	2.A FE	10,236,800	113.8950	11,389,470	10,000,000	10,227,014		(9,064)			3.250	3.087	MN	41,528	332,222	11/27/2019	11/15/2039
25243Y-AV-1	DIAGEO CAPITAL PLC CO GUARNT		D	1	1.G FE	331,664	123.2080	338,823	275,000	330,613		(1,051)			3.875	2.649	AO	1,835	5,328	06/09/2020	04/29/2043
25243Y-BC-2	DIAGEO CAPITAL PLC CO GUARNT		D	1	1.G FE	249,080	102.7520	256,879	250,000	249,190		110			1.375	1.446	MS	878	1,432	04/27/2020	09/29/2025
25243Y-AH-2	DIAGEO CAPITAL PLC NT		D	1	1.G FE	14,464,212	144.2240	21,633,540	15,000,000	14,606,690		14,507			5.875	6.137	MS	222,760	881,250	10/17/2006	09/30/2036
25245B-AA-5	DIAGEO INV CORP CO GUARNT		C	1	1.G FE	6,073	128.1600	6,408	5,000	6,053		(20)			4.250	2.918	MN	30	106	06/09/2020	05/11/2042
25278X-AM-1	DIAMONDBACK ENERGY INC CO GUARNT			1	2.C FE	9,985,800	106.7690	10,676,886	10,000,000	9,987,776		1,844			3.250	3.273	JD	27,083	321,389	11/20/2019	12/01/2026
25278X-AN-9	DIAMONDBACK ENERGY INC CO GUARNT			1	2.C FE	20,946	106.8320	22,435	21,000	20,951		5			3.500	3.531	JD	61	727	11/20/2019	12/01/2029
25278X-AN-9	DIAMONDBACK ENERGY INC CO GUARNT	LS		1	2.C FE	9,953,154	106.8320	10,660,722	9,979,000	9,955,517		2,205			3.500	3.531	JD	29,105	345,384	11/20/2019	12/01/2029
254010-AA-9	DIGNITY HEALTH NT			1	2.A FE	9,963,200	103.7940	10,379,394	10,000,000	9,992,387		3,974			3.125	3.168	MN	52,083	312,500	10/11/2012	11/01/2022
25466A-AD-3	DISCOVER BANK SR NT				2.B FE	12,917,246	109.3310	14,265,570	13,048,000	13,007,619		14,343			4.200	4.327	FA	217,684	548,016	12/09/2013	08/08/2023

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
25466A-AE-1	DISCOVER BANK SR NT				2.B FE	14,955,300	115.0470	17,257,060	15,000,000	14,977,828		3,733			4.250	4.282	MS	191,250	637,500	03/10/2014	03/13/2026
25466A-AP-6	DISCOVER BANK SR NT SER BKNT			1	2.B FE	13,681,447	119.6280	16,391,411	13,702,000	13,685,374		1,758			4.650	4.669	MS	191,143	637,143	09/10/2018	09/13/2028
25466A-AP-6	DISCOVER BANK SR NT SER BKNT	LS		1	2.B FE	97,853	119.6280	117,235	98,000	97,881		13			4.650	4.669	MS	1,367	4,557	09/10/2018	09/13/2028
25466A-AR-2	DISCOVER BANK SR NT SER BKNT			1	2.B FE	14,968,650	106.0620	15,909,347	15,000,000	14,971,146		2,496			2.700	2.724	FA	163,125	202,500	02/03/2020	02/06/2030
25466A-AN-1	DISCOVER BANK SUB FRN SER BKNT			1	2.C FE	5,000,000	106.3000	5,315,000	5,000,000	5,000,000					4.682	4.682	FA	92,339	234,100	08/06/2018	08/09/2028
25479J-AM-0	DISCOVER FINANCIAL SVS SR NT			1	2.C FE	24,988,150	115.2080	28,802,013	25,000,000	24,992,227		1,099			4.100	4.106	FA	404,306	1,025,000	03/03/2017	02/09/2027
25470D-AK-5	DISCOVERY COMMS CO GUARNT			1	2.C FE	9,878,480	109.7610	10,976,114	10,000,000	9,941,497		12,494			3.450	3.600	MS	101,583	345,000	06/25/2015	03/15/2025
25470D-AS-8	DISCOVERY COMMS CO GUARNT			1	2.C FE	305,049	126.3080	353,663	280,000	303,933		(1,007)			5.000	4.264	MS	3,928	14,000	11/21/2019	09/20/2037
25470D-BE-8	DISCOVERY COMMS CO GUARNT			1	2.C FE	1,128,554	112.3530	1,298,800	1,156,000	1,135,543		4,073			3.950	4.392	JD	2,029	45,662	04/03/2019	06/15/2025
25470D-BE-8	DISCOVERY COMMS CO GUARNT	LS		1	2.C FE	1,800,220	112.3530	2,071,788	1,844,000	1,811,368		6,497			3.950	4.392	JD	3,237	72,838	04/03/2019	06/15/2025
25470D-BF-5	DISCOVERY COMMS CO GUARNT			1	2.C FE	9,251,750	116.7330	10,505,975	9,000,000	9,225,540		(23,050)			4.125	3.901	MN	47,438	371,250	11/19/2019	05/15/2029
25470D-BF-5	DISCOVERY COMMS CO GUARNT	LS		1	2.C FE	4,991,500	116.7330	5,836,653	5,000,000	4,992,648		721			4.125	3.901	MN	26,354	206,250	11/19/2019	05/15/2029
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC				2.B PL	18,582,128	99.8800	19,089,565	19,112,500	18,636,399		54,271			5.250	5.954	MON	8,362	718,770	04/09/2020	09/28/2028
23329P-AD-2	DNB BANK ASA SR NT FRN 144A		D		1.D FE	5,000,000	100.8580	5,042,912	5,000,000	5,000,000					0.848	0.848	MJSD	3,532	83,251	11/25/2019	12/02/2022
256677-AC-9	DOLLAR GENERAL CORP SR NT			1	2.B FE	7,847,794	105.8090	8,948,304	8,457,000	8,288,347		68,840			3.250	4.173	AO	58,024	274,853	11/22/2013	04/15/2023
256677-AD-7	DOLLAR GENERAL CORP SR NT			1	2.B FE	14,976,600	114.7710	17,215,671	15,000,000	14,987,519		2,286			4.150	4.169	MN	103,750	622,500	10/15/2015	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP SR NT			1	2.B FE	9,992,600	115.8270	11,582,672	10,000,000	9,995,026		686			3.875	3.884	AO	81,806	387,500	03/28/2017	04/15/2027
256677-AF-2	DOLLAR GENERAL CORP SR NT			1	2.B FE	9,989,900	117.9380	11,793,794	10,000,000	9,992,240		889			4.125	4.137	MN	68,750	412,500	03/26/2018	05/01/2028
256746-AH-1	DOLLAR TREE INC SR NT			1	2.B FE	20,980,609	119.0170	25,552,960	21,470,000	21,066,704		44,227			4.200	4.492	MN	115,222	901,740	01/23/2019	05/15/2028
256746-AH-1	DOLLAR TREE INC SR NT	LS		1	2.B FE	528,601	119.0170	630,790	530,000	528,920		122			4.200	4.492	MN	2,844	22,260	01/23/2019	05/15/2028
25865J-AB-8	DOLPHIN ENERGY LTD NT 144A		D		1.F FE	12,062,500	104.5110	12,541,344	12,000,000	12,007,587		(7,545)			5.500	5.431	JD	29,333	660,000	02/09/2012	12/15/2021
257375-AN-5	DOMINION ENERGY GAS HLDG SR NT SER A			1	2.A FE	799,480	106.8710	854,965	800,000	799,590		100			2.500	2.514	MN	2,556	19,667	11/18/2019	11/15/2024
25746U-DA-4	DOMINION ENERGY INC JR SUB				2.B FE	1,158,086	101.2340	1,164,189	1,150,000	1,153,090		(4,881)			2.715	2.277	FA	11,795	31,223	12/03/2019	08/15/2021
257469-AJ-5	DOMINION RES INC SR NT PT 08/01/15 SER F			1	2.B FE	5,175,000	131.1460	6,557,283	5,000,000	5,117,290		(6,562)			5.250	4.997	FA	109,375	262,500	10/29/2009	08/01/2033
260003-AG-3	DOVER CORP NT			1	2.A FE	2,994,540	140.8090	4,224,256	3,000,000	2,995,714		131			6.600	6.614	MS	58,300	198,000	03/11/2008	03/15/2038
260003-AM-0	DOVER CORP SR NT			1	2.A FE	19,746,709	110.3860	22,215,084	20,125,000	19,872,720		46,288			3.150	3.430	MN	81,003	633,938	11/30/2018	11/15/2025
260003-AP-3	DOVER CORP SR NT			1	2.A FE	4,892,202	109.1900	5,295,715	4,850,000	4,888,138		(3,745)			2.950	2.849	MN	22,654	143,075	12/02/2019	11/04/2029
260543-CE-1	DOW CHEMICAL CO/THE SR NT			1	2.C FE	10,355,234	132.1510	13,677,662	10,350,000	10,354,586		(130)			5.250	5.246	MN	69,431	543,375	08/13/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO/THE SR NT			1	2.C FE	4,415,900	122.4740	6,123,705	5,000,000	4,493,482		12,301			4.375	5.153	MN	27,951	218,750	08/13/2013	11/15/2042
260543-CJ-0	DOW CHEMICAL CO/THE SR NT			1	2.C FE	16,219,852	109.5390	17,430,997	15,913,000	16,277,018		(33,762)			3.500	2.834	AO	139,239	453,478	07/10/2020	10/01/2024
260543-CJ-0	DOW CHEMICAL CO/THE SR NT	LS		1	2.C FE	6,505	109.5390	6,572	6,000	6,451		(54)			3.500	2.834	AO	53	105	07/10/2020	10/01/2024
260543-CK-7	DOW CHEMICAL CO/THE SR NT			1	2.C FE	412,129	120.7440	470,902	390,000	410,804		(1,194)			4.250	3.736	AO	4,144	16,575	11/21/2019	10/01/2034
260543-CR-2	DOW CHEMICAL CO/THE SR NT			1	2.C FE	9,992,797	143.8170	14,381,706	10,000,000	9,992,912		105			5.550	5.555	MN	47,792	555,000	11/25/2019	11/30/2048
260543-CY-7	DOW CHEMICAL CO/THE SR NT			1	2.C FE	19,956,232	122.9560	24,560,450	19,975,000	19,958,117		1,716			4.800	4.813	MN	82,563	958,800	11/25/2019	11/30/2028
260543-CY-7	DOW CHEMICAL CO/THE SR NT	LS		1	2.C FE	24,977	122.9560	30,739	25,000	24,979		2			4.800	4.813	MN	103	1,200	11/25/2019	11/30/2028
26078J-AC-4	DOWDUPONT INC SR NT			1	2.A FE	17,700,000	116.7350	20,662,096	17,700,000	17,700,000					4.493	4.493	MN	101,617	795,261	11/14/2018	11/15/2025
26078J-AC-4	DOWDUPONT INC SR NT	LS		1	2.A FE	300,000	116.7350	350,205	300,000	300,000					4.493	4.493	MN	1,722	13,479	11/14/2018	11/15/2025
26078J-AD-2	DOWDUPONT INC SR NT			1	2.A FE	47,136,800	123.1930	57,160,521	46,399,000	47,013,899		(64,969)			4.725	4.535	MN	280,134	2,192,353	01/29/2019	11/15/2028
26078J-AD-2	DOWDUPONT INC SR NT	LS		1	2.A FE	3,601,000	123.1930	4,436,196	3,601,000	3,601,000					4.725	4.535	MN	21,741	170,147	01/29/2019	11/15/2028
26078J-AF-7	DOWDUPONT INC SR NT			1	2.A FE	500,000	145.3150	726,577	500,000	500,000					5.419	5.419	MN	3,462	27,095	11/14/2018	11/15/2048
26078J-AF-7	DOWDUPONT INC SR NT	LS		1	2.A FE	4,500,000	145.3150	6,539,197	4,500,000	4,500,000					5.419	5.419	MN	31,159	243,855	11/14/2018	11/15/2048
233293-AQ-2	DPL INC SR NT			1	3.A FE	199,721	112.1770	224,354	200,000	199,739		18			4.350	4.369	AO	1,837	4,350	04/23/2020	04/15/2029
26138E-AU-3	DR PEPPER SNAPPLE GRP CO GUARNT			1	2.B FE	2,474,965	109.1940	2,729,853	2,500,000	2,479,080		3,347			2.550	2.709	MS	18,771	63,750	10/29/2019	09/15/2026
26138E-AX-7	DR PEPPER SNAPPLE GRP CO GUARNT			1	2.B FE	4,939,250	114.2020	5,710,084	5,000,000	4,959,918		5,430			3.430	3.570	JD	7,622	171,500	12/21/2016	06/15/2027
26138E-AY-5	DR PEPPER SNAPPLE GRP CO GUARNT			1	2.B FE	9,991,700	127.3430	12,734,317	10,000,000	9,992,292		156			4.420	4.425	JD	19,644	442,000	12/05/2016	12/15/2046
26138E-AS-8	DR PEPPER SNAPPLE GRP SR NT			1	2.B FE	33,726,542	112.0750	38,049,470	33,950,000	33,831,608		21,934			3.400	3.477	MN	147,494	1,154,300	11/20/2015	11/15/2025
26138E-AS-8	DR PEPPER SNAPPLE GRP SR NT	LS		1	2.B FE	8,449,255	112.0750	9,526,377	8,500,000	8,473,138		4,979			3.400	3.477	MN	36,928	289,000	11/20/2015	11/15/2025
26138E-AT-6	DR PEPPER SNAPPLE GRP SR NT			1	2.B FE	28,438,794	128.5220	35,986,196	28,000,000	28,423,558		(10,098)			4.500	4.396	MN	161,000	1,260,000	11/12/2019	11/15/2045
23338V-AF-3	DTE ELEC CO GENL REF MORT			1	1.E FE	4,996,300	121.7810	6,089,056	5,000,000	4,996,640		79			3.700	3.704	JD	15,417	185,000	05/10/2016	06/01/2046
233331-BA-4	DTE ENERGY CO SR NT SER D			1	2.B FE	1,497,645	107.9930	1,619,896	1,500,000	1,498,726		462			3.700	3.735	FA	23,125	55,500	08/02/2018	08/01/2023
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST MTG			1	1.F FE	7,285,896	149.9590	10,933,516	7,291,000	7,287,098		129			6.000	6.005	JJ	201,718	437,460	01/07/2008	01/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST MTG	LS		1	1.F FE	2,707,104	149.9590	4,062,391	2,709,000	2,707,550		48			6.000	6.005	JJ	74,949	162,540	01/07/2008	01/15/2038
26442C-AY-0	DUKE ENERGY CAROLINAS 1ST MTG			1	1.F FE	199,042	107.7670	215,534	200,000	199,140		88			2.450	2.506	FA	1,851	4,914	11/21/2019	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS 1ST MTG			1	1.F FE	161,920	113.8350	182,137	160,000	161,871		(41)			3.200	3.137	FA	1,934	5,134	10/17/2019	08/15/2049
26441C-AN-5	DUKE ENERGY CORP SR NT			1	2.A FE	9,994,100	110.0970	11,009,679	10,000,000	9,997,819		612			3.750	3.757	AO	79,167	375,000	04/01/2014	04/15/2024
26441C-AP-0	DUKE ENERGY CORP SR NT			1	2.A FE	14,949,600	131.8270	19,774,061	15,000,000	14,953,961		938			4.800	4.821	JD	32,000	720,000	11/16/2015	12/15/2045
26441C-AS-4	DUKE ENERGY CORP SR NT			1	2.A FE	9,494,550	108.9600	10,895,976	10,000,000	9,615,718		59,092			2.650	3.389	MS	88,333	265,000	12/14/2018	09/01/2026
26441C-AT-2	DUKE ENERGY CORP SR NT			1	2.A FE	14,184,052	116.2550	16,498,897	14,192,000	14,184,737		166			3.750	3.753	MS	177,400	532,200	08/09/2016	09/01/2046
26441C-AT-2	DUKE ENERGY CORP SR NT	LS		1	2.A FE	807,548	116.2550	939,340	808,000	807,587		9			3.750	3.753	MS	10,100	30,300	08/09/2016	09/01/2046
26441C-AW-5	DUKE ENERGY CORP SR NT			1	2.A FE	498,965	103.0140	515,070	500,000	499,651		208			2.400	2.444	FA	4,533	12,000	08/07/2017	08/15/2022
26441C-AX-3	DUKE ENERGY CORP SR NT			1	2.A FE	4,624,450	111.5960	5,579,782	5,000,000	4,716,541		36,515			3.150	4.138	FA	59,500	157,500	05/21/2018	08/15/2027
26444H-AA-9	DUKE ENERGY FLORIDA LLC 1ST MTG			1	1.F FE	19,887,600	114.1870	22,837,420	20,000,000	19,897,575		2,445			3.400	3.430	AO	170,000	680,000	09/06/2016	10/01/2046
26444H-AG-6	DUKE ENERGY FLORIDA LLC SR NT FRN SER A				1.G FE	300,000	100.1580	300,475	300,000	300,000					0.482	0.482	FMAN	145	3,926	11/21/2019	11/26/2021
26444G-AC-7	DUKE ENERGY FLORIDA LLC SR SEC				1.A FE	14,999,400	108.1310	16,219,611	15,000,000	14,999,655		59			2.538	2.538	MS	126,900	380,700	06/15/2016	09/01/2029
263901-AF-7	DUKE ENERGY INDIANA INC 1ST MTG SER WWW			1	1.F FE	6,968,290	136.2920	9,540,469	7,000,000	6,972,492		655			4.900	4.929	JJ	158,161	343,000	07/08/2013	07/15/2043
26442L-A@-3	DUKE ENERGY KENTUCKY DEBENTURE DUE 2046				2.A	24,000,000	119.1150	28,587,618	24,000,000	24,000,000					4.450	4.450	JJ	492,467	1,068,000	01/05/2016	01/15/2046
26442L-B*-4	DUKE ENERGY KENTUCKY DEBENTURES				2.A	25,000,000	114.9760	28,744,027	25,000,000	25,000,000					4.110	4.110	MS	302,542	1,027,500	09/07/2017	09/15/2047
26442L-C@-1	DUKE ENERGY KENTUCKY DEBENTURES				2.A	10,000,000	125.2160	12,521,645	10,000,000	10,000,000					4.620	4.620	JD	20,533	462,000	12/12/2018	12/15/2048
26442L-E*-1	DUKE ENERGY KY SR NT				2.A Z	12,000,000	112.7900	13,534,785	12,000,000	12,000,000					3.660	3.660	MS	129,320		09/15/2020	09/15/2050
26442L-D@-0	DUKE ENERGY KY SR UNSEC DEB				2.A	40,000,000	122.1730	48,869,360	40,000,000	40,000,000					4.320	4.320	JJ	796,800	1,718,400	07/17/2019	07/15/2049
26442E-AE-0	DUKE ENERGY OHIO INC 1ST MTG			1	1.F FE	19,860,200	118.5210	23,704,253	20,000,000	19,872,724		2,953			3.700	3.739	JD	32,889	740,000	06/20/2016	06/15/2046
26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MTG			1	1.F FE	177,480	128.4550	192,682	150,000	176,546		(777)			4.375	3.266	MS	1,659	6,563	10/17/2019	03/30/2044
26442U-AC-8	DUKE ENERGY PROGRESS LLC 1ST MTG			1	1.F FE	14,961,750	120.7660	18,114,954	15,000,000	14,964,982		799			3.700	3.714	AO	117,167	555,000	09/13/2016	10/15/2046
26442U-AH-7	DUKE ENERGY PROGRESS LLC 1ST MTG			1	1.F FE	597,528	116.1580	696,949	600,000	597,915		216			3.450	3.499	MS	6,095	20,700	03/04/2019	03/15/2029
26441Q-AC-8	DUKE REALTY CORP MTN DTD 6/17/98				2.A FE	47,845,353	136.6450	68,322,693	50,000,000	48,771,439		118,259			7.250	7.689	JD	161,111	3,625,000	08/27/2003	06/15/2028
26441Y-AY-3	DUKE REALTY LP SR NT			1	2.A FE	7,926,399	110.5100	8,887,222	8,042,000	7,985,562		13,081			3.750	3.945	JD	25,131	301,575	03/07/2016	12/01/2024
26441Y-AZ-0	DUKE REALTY LP SR NT			1	2.A FE	16,523,170	110.2970	18,199,038	16,500,000	16,547,421		(8,157)			3.250	3.191	JD	1,490	536,250	10/29/2019	06/30/2026
26441Y-BB-2	DUKE REALTY LP SR NT			1	2.A FE	14,838,900	117.9630	17,694,435	15,000,000	14,870,400		14,022			4.000	4.132	MS	176,667	600,000	09/04/2018	09/15/2028
26443C-AQ-6	DUKE UNIVERSITY HEALTH SR NT SER 2020				1.C FE	9,992,985	108.4850	9,915,529	9,140,000	9,977,118		(15,867)			3.162	2.541	JD	24,084	144,503	07/16/2020	06/01/2042
Q3300*-AC-7	DULUXGROUP PTY LTD SER C SR NT		D		2.C	7,000,000	109.3120	7,651,859	7,000,000	7,000,000					4.230	4.230	MS	84,718	296,100	09/18/2014	09/18/2026
Q3300*-AB-9	DULUXGRP SR NT SER B		D		2.C	4,000,000	106.8500	4,274,000	4,000,000	4,000,000					4.130	4.130	MS	47,266	165,200	09/18/2014	09/18/2024
266233-AB-1	DUQUESNE LT HLDGS SR NT			1	2.C FE	11,094,360	129.2390	12,794,662	9,900,000	10,828,996		(41,353)			6.250	5.317	FA	233,750	618,750	10/25/2013	08/15/2035
266233-AG-0	DUQUESNE LT HLDGS SR NT 144A				2.C FE	11,972,500	110.6190	13,274,261	12,000,000	11,980,406		2,586			3.616	3.644	FA	180,800	433,920	10/24/2017	08/01/2027
266233-AH-8	DUQUESNE LT HLDGS SR NT 144A			1	2.C FE	1,500,000	103.4380	1,551,570	1,500,000	1,500,000					2.532	2.532	AO	10,550		09/17/2020	10/01/2030
23355L-AA-4	DXC TECHNOLOGY CO SR NT				2.C FE	9,981,962	105.2520	10,525,179	10,000,000	9,993,512		3,585			4.450	4.490	MS	131,028	445,000	08/09/2017	09/18/2022
26986*-AA-1	EAGLE SOLAR LLC SR SEC NT				2.C IF	43,833,505	119.5830	52,417,414	43,833,505	43,833,505					4.820	4.820	JD	5,869	2,105,453	11/01/2018	12/31/2042
270048-AB-3	EAGLES STADIUM A SR NT SER B				2.B PL	3,609,965	111.8440	4,037,535	3,609,965	3,609,965					4.580	4.580	JJ	76,238	162,604	11/14/2013	01/15/2039
270048-AA-5	EAGLES STADIUM SER A SR NT				2.B PL	7,869,723	107.7200	8,477,265	7,869,723	7,869,723					4.580	4.580	JJ	166,200	354,477	10/01/2013	01/15/2039
27326#-AC-0	EAST KENTUCKY POWER COOP 1ST MTG BD 2019				1.F	29,000,000	120.3040	34,888,259	29,000,000	29,000,000					4.450	4.450	AO	261,685	1,268,250	04/18/2019	04/19/2049
27326#-AB-2	EAST KENTUCKY PWR COOP 1ST MTG SER 2014A				1.F	31,119,495	119.1610	36,388,250	30,537,000	31,058,822		(28,503)			4.610	4.387	FA	567,013	1,387,529	04/03/2019	02/06/2044
G29038-AA-3	EAST SURREY HOLDINGS LTD SR SEC		B		3.A	47,350,800	110.6820	54,448,713	49,193,769	49,193,769				1,467,400	3.220	3.220	AO	316,808	1,468,495	10/19/2018	10/19/2025
277432-AN-0	EASTMAN CHEMICAL CO SR NT			1	2.C FE	19,844,800	104.4680	20,893,575	20,000,000	19,971,285		16,879			3.600	3.692	FA	272,000	720,000	05/29/2012	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO SR NT			1	2.C FE	9,719,350	126.5920	12,659,173	10,000,000	9,749,437		5,474			4.650	4.828	AO	98,167	465,000	11/10/2014	10/15/2044
277432-AR-1	EASTMAN CHEMICAL CO SR NT			1	2.C FE	20,129,750	111.1840	22,236,851	20,000,000	20,059,946		(13,180)			3.800	3.721	MS	223,778	760,000	02/27/2015	03/15/2025
277432-AW-0	EASTMAN CHEMICAL CO SR NT			1	2.C FE	18,606,844	120.4200	22,199,342	18,435,000	18,580,592		(15,200)			4.500	4.429	JD	69,131	829,575	03/04/2019	12/01/2028
277432-AW-0	EASTMAN CHEMICAL CO SR NT	LS		1	2.C FE	4,956,300	120.4200	6,020,977	5,000,000	4,964,037		3,688			4.500	4.429	JD	18,750	225,000	03/04/2019	12/01/2028
278062-AC-8	EATON CORP CO GUARNT			1	2.A FE	4,742,583	104.3450	5,140,038	4,926,000	4,874,464		26,790			2.750	3.343	MN	22,201	135,465	09/16/2015	11/02/2022
278062-AC-8	EATON CORP CO GUARNT	LS		1	2.A FE	2,013,738	104.3450	2,182,899	2,092,000	2,070,009		11,431			2.750	3.343	MN	9,429	57,530	09/16/2015	11/02/2022
278062-AD-6	EATON CORP CO GUARNT			1	2.A FE	24,610,517	122.1470	30,903,096	25,300,000	24,776,767		34,045			4.000	4.221	MN	165,856	1,006,000	06/09/2020	11/02/2032
278062-AE-4	EATON CORP CO GUARNT			1	2.A FE	15,057,353	126.7020	19,163,736	15,125,000	15,066,586		1,578			4.150	4.177	MN	102,871	627,584	06/09/2020	11/02/2042
278062-AF-1	EATON CORP CO GUARNT			1	2.A FE	7,485,493	121.7190	9,250,669	7,600,000	7,492,027		2,229			3.915	4.002	MS	87,609	297,540	12/12/2017	09/15/2047
278058-DB-5	EATON CORP SR NT			1	2.A FE	14,943,000	139.9450	20,991,727	15,000,000	14,957,970		1,527			5.800	5.827	MS	256,167	870,000	03/13/2007	03/15/2037

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
278265-AE-3	EATON VANCE CORP SR NT			1	1.G FE	11,955,840	112.2890	13,474,648	12,000,000	11,970,559		4,130			3.500	3.544	AO	99,167	420,000	04/03/2017	04/06/2027
278642-AW-3	EBAY INC SR NT			1	2.A FE	567,468	107.5740	591,657	550,000	566,592		(876)			2.700	2.334	MS	4,538	7,425	06/08/2020	03/11/2030
278642-AW-3	EBAY INC SR NT	LS		1	2.A FE	928,584	107.5740	968,165	900,000	927,151		(1,433)			2.700	2.334	MS	7,425	12,150	06/08/2020	03/11/2030
278642-AT-0	EBAY INC SR NT FRN				2.A FE	502,850	101.0260	505,128	500,000	502,352		(498)			1.084	0.856	JAJO	949	3,515	07/20/2020	01/30/2023
278865-AM-2	ECOLAB INC SR NT			1	2.A FE	20,847,950	144.0020	28,800,355	20,000,000	20,729,437		(19,231)			5.500	5.210	JD	70,278	1,100,000	11/12/2013	12/08/2041
278865-AV-2	ECOLAB INC SR NT			1	2.A FE	9,310,860	110.9920	10,821,713	9,750,000	9,463,554		43,917			2.700	3.257	MN	43,875	263,250	05/11/2017	11/01/2026
278865-BE-9	ECOLAB INC SR NT			1	2.A FE	9,732,843	127.5990	12,430,704	9,742,000	9,733,404		562			4.800	4.812	MS	125,997	233,808	03/20/2020	03/24/2030
278865-BE-9	ECOLAB INC SR NT	LS		1	2.A FE	257,757	127.5990	329,206	258,000	257,772		15			4.800	4.812	MS	3,337	6,192	03/20/2020	03/24/2030
279158-AC-3	ECOPETROL SA SR NT		D	1	2.C FE	6,932,310	111.6510	7,815,570	7,000,000	6,977,530		7,417			5.875	6.005	MS	117,663	411,250	09/11/2013	09/18/2023
279158-AJ-8	ECOPETROL SA SR NT		D	1	2.C FE	10,121,648	121.0500	12,298,680	10,160,000	10,127,044		494			5.875	5.899	MN	54,716	596,900	10/17/2019	05/28/2045
G30568-AG-3	EDINBURGH AIRPORT LTD SR SEC NT DUE 2028		B		2.C	11,348,921	97.6300	11,609,173	11,890,989	11,890,989				354,696	3.250	3.250	JD	195,876	365,933	10/16/2018	10/16/2028
G30568-AK-4	EDINBURGH AIRPORT LTD SR SEC TR 2		B		2.C	11,369,806	98.9800	11,769,701	11,890,989	11,890,989				354,696	3.450	3.450	JD	207,929	388,451	02/13/2019	10/16/2028
281020-AM-9	EDISON INTL SR NT			1	2.C FE	1,244,898	111.5040	1,393,799	1,250,000	1,246,812		265			4.125	4.018	MS	15,182	51,563	09/25/2019	03/15/2028
281020-AM-9	EDISON INTL SR NT	LS		1	2.C FE	768,150	111.5040	836,279	750,000	765,796		(1,874)			4.125	4.018	MS	9,109	30,938	09/25/2019	03/15/2028
26860#-AA-8	EIF PIO PICO LLC SR SEC NOTES				2.B PL	17,740,238	108.6030	19,266,481	17,740,238	17,740,238					4.170	4.170	JD	380,492	374,418	02/11/2015	12/31/2041
283677-AX-0	EL PASO ELEC CO SR NT			1	2.B FE	9,914,600	144.0740	14,407,432	10,000,000	9,930,813		1,912			7.500	7.573	MS	220,833	750,000	05/29/2008	03/15/2038
283677-AY-8	EL PASO ELEC CO SR NT			1	2.B FE	24,205,500	102.1930	25,548,206	25,000,000	24,806,467		92,979			3.300	3.713	JD	36,667	825,000	08/27/2013	12/15/2022
283677-AZ-5	EL PASO ELEC CO SR NT			1	2.B FE	35,318,400	118.5900	41,506,628	35,000,000	35,289,735		(6,953)			5.000	4.939	JD	145,833	1,750,000	03/21/2016	12/01/2044
283677-AW-2	EL PASO ELECTRIC CO NT			1	2.B FE	22,112,940	138.1990	30,403,775	22,000,000	22,099,101		(4,469)			6.000	5.952	MN	168,667	1,320,000	12/06/2013	05/15/2035
28370T-AE-9	EL PASO PIPELINE PART OP CO GUARNT			1	2.B FE	7,946,960	102.1610	8,172,854	8,000,000	7,995,056		6,323			5.000	5.085	AO	100,000	400,000	09/15/2011	10/01/2021
268317-AS-3	ELEC DE FRANCE SA SR NT 144A		D	1	2.A FE	1,154,998	112.1010	1,214,055	1,083,000	1,141,674		(11,438)			3.625	2.419	AO	8,506	39,259	10/29/2019	10/13/2025
268317-AS-3	ELEC DE FRANCE SA SR NT 144A	LS	D	1	2.A FE	444,722	112.1010	467,462	417,000	439,592		(4,404)			3.625	2.419	AO	3,275	15,116	10/29/2019	10/13/2025
268317-AU-8	ELEC DE FRANCE SA SR NT 144A		D	1	2.A FE	2,174,630	119.2830	2,385,662	2,000,000	2,153,098		(17,444)			4.500	3.352	MS	25,000	90,000	09/23/2019	09/21/2028
268317-AK-0	ELEC DE FRANCE SR NT 144A		D		2.A FE	38,690,400	126.2590	50,503,799	40,000,000	38,845,900		25,877			4.875	5.089	JJ	861,250	1,950,000	01/13/2014	01/22/2044
Q3393*-AJ-0	ELECTRANET PTY LTD SER 2013-C SR SEC NT		D		2.B	18,000,000	111.3070	20,035,203	18,000,000	18,000,000					3.910	3.910	MN	89,930	703,800	05/15/2013	05/15/2028
Q3393*-AH-4	ELECTRANET PTY LTD SR SEC NT SER 2013-B		D		2.B	12,000,000	108.5230	13,022,801	12,000,000	12,000,000					3.710	3.710	MN	56,887	445,200	05/15/2013	05/15/2025
28501*-AU-9	ELECTRIC TRANSM TEXAS SR NT SER C				2.B	14,000,000	119.0350	16,664,885	14,000,000	14,000,000					4.710	4.710	JD	32,970	659,400	06/13/2013	06/13/2043
28501*-AZ-8	ELECTRIC TRANSMISSION TX LLC SR NT TR D				2.B	25,000,000	118.6970	29,674,178	25,000,000	25,000,000					4.370	4.370	MN	106,215	1,092,500	05/26/2016	05/26/2046
G2978#-AE-3	ELECTRICITY SUPPLY BOARD SR NT SER E		D		1.G	30,000,000	113.4220	34,026,453	30,000,000	30,000,000					6.050	6.050	JD	80,667	1,815,000	12/15/2003	12/15/2023
285512-AC-3	ELECTRONIC ARTS INC SR NT			1	2.A FE	9,985,000	100.2260	10,022,602	10,000,000	9,999,459		3,195			3.700	3.733	MS	123,333	370,000	02/17/2016	03/01/2021
P40008-AA-1	ELETRANS S.A. SR SEC		D		1.G FE	18,281,168	106.7470	19,514,520	18,281,168	18,281,168					4.060	4.060	JD	6,185	736,196	01/10/2018	12/28/2037
532457-BH-0	ELI LILLY & CO SR NT			1	1.F FE	18,464,295	108.8410	20,135,676	18,500,000	18,483,359		3,496			2.750	2.772	JD	42,396	508,750	02/24/2015	06/01/2025
532457-BH-0	ELI LILLY & CO SR NT	LS		1	1.F FE	1,497,105	108.8410	1,632,622	1,500,000	1,498,651		283			2.750	2.772	JD	3,438	41,250	02/24/2015	06/01/2025
532457-BU-1	ELI LILLY & CO SR NT			1	1.F FE	298,134	138.8350	416,504	300,000	298,169		19			4.150	4.182	MS	3,666	12,450	02/20/2019	03/15/2059
F2977#-AA-3	ELIS SA SR NT		B		2.C PL	56,130,000	100.8310	61,587,344	61,079,893	61,079,893				5,019,796	2.700	2.700	AO	306,926	1,535,844	04/24/2019	04/24/2029
286857-B#-3	ELIZABETHTOWN GAS CO 1ST MTG				1.G	30,000,000	130.8540	39,256,307	30,000,000	30,000,000					4.520	4.520	JD	41,433	1,356,000	12/20/2018	12/20/2058
286857-B@-5	ELIZABETHTOWN GAS CO 1ST MTG				1.G	15,000,000	125.7110	18,856,644	15,000,000	15,000,000					4.370	4.370	JD	20,029	655,500	12/20/2018	12/20/2048
W2710@-AE-0	ELLEVIO AB SR SEC SER 6		D		2.B FE	38,500,000	107.3290	41,321,583	38,500,000	38,500,000					3.290	3.290	FA	432,772	1,266,650	10/26/2016	10/26/2028
W2710@-AF-7	ELLEVIO AB SR SEC SER 7		D		2.B FE	61,500,000	107.0850	65,857,053	61,500,000	61,500,000					3.440	3.440	FA	722,830	2,115,600	10/26/2016	10/27/2031
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A			1	1.F FE	4,961,318	109.2740	5,421,420	4,961,318	4,961,318					5.209	5.209	FA	100,503	253,360	02/03/2010	02/11/2030
29081P-AF-2	EMBOTELLADORA ANDINA SA SR NT 144A		D	1	2.B FE	11,897,760	112.2500	13,470,000	12,000,000	11,899,470		1,710			3.950	3.999	JJ	210,667	237,000	01/15/2020	01/21/2050
26867L-AL-4	EMD FINANCE LLC CO GUARNT 144A		C	1	2.A FE	35,178,450	109.5500	39,136,734	35,725,000	35,464,579		56,179			3.250	3.437	MS	328,968	1,161,063	09/14/2015	03/19/2025
29091#-AC-9	EMERA MAINE SR NT				2.B	30,000,000	122.8360	36,850,725	30,000,000	30,000,000					4.710	4.710	MN	180,550	1,413,000	11/15/2018	11/15/2048
29091#-AD-7	EMERA MAINE SR NT				2.B	7,000,000	115.3190	8,072,306	7,000,000	7,000,000					3.790	3.790	JD	15,476	265,300	12/10/2019	12/10/2049
29091#-AA-3	EMERA MAINE SR NT SER 14-A				2.B	10,000,000	114.6650	11,466,455	10,000,000	10,000,000					4.340	4.340	MS	115,733	434,000	09/25/2014	09/25/2044
29103D-AJ-5	EMERA US FINANCE LP CO GUARNT		C	1	2.C FE	25,072,205	112.3860	28,096,400	25,000,000	25,038,834		(6,690)			3.550	3.517	JD	39,444	887,500	01/22/2018	06/15/2026
291011-BM-5	EMERSON ELEC CO SR NT			1	1.F FE	4,494,510	105.3180	4,739,303	4,500,000	4,494,588		78			2.750	2.756	AO	26,125	57,063	04/27/2020	10/15/2050
291011-BM-5	EMERSON ELEC CO SR NT	LS		1	1.F FE	499,390	105.3180	526,589	500,000	499,399		9			2.750	2.756	AO	2,903	6,340	04/27/2020	10/15/2050
29246R-AA-1	EMPRESA NACIONAL DE ELEC SR NT		D	1	2.A FE	14,823,000	108.7450	16,311,750	15,000,000	14,914,253		23,700			4.250	4.439	AO	134,583	637,500	10/22/2018	04/15/2024
29245J-AF-9	EMPRESA NACIONAL DE PETR NT 144A		D		2.C FE	1,966,420	103.5650	2,071,299	2,000,000	1,996,138		3,961			4.750	4.965	JD	6,597	95,000	12/01/2011	12/06/2021
29245J-AJ-1	EMPRESA NACIONAL DEL PET SR NT 144A		D	1	2.C FE	14,821,300	109.2940	16,394,172	15,000,000	14,890,514		17,179			3.750	3.896	FA	228,125	562,500	11/15/2017	08/05/2026

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
29245J-AL-6	EMPRESA NACIONAL DEL PET SR NT 144A		D	1	2.C FE	9,789,720	118.4130	11,604,518	9,800,000	9,791,503		855			5.250	5.263	MN	78,604	514,500	11/07/2018	11/06/2029
29245J-AL-6	EMPRESA NACIONAL DEL PET SR NT 144A	LS	D	1	2.C FE	199,830	118.4130	236,827	200,000	199,860		14			5.250	5.263	MN	1,604	10,500	11/07/2018	11/06/2029
29248H-AA-1	EMPWR FINANCE 2020 LP CO GUARNT 144A		C	1	1.F FE	5,000,000	100.7510	5,037,534	5,000,000	5,000,000					1.357	1.357	MS	19,601		09/14/2020	09/17/2027
29248H-AB-9	EMPWR FINANCE 2020 LP CO GUARNT 144A		C	1	1.F FE	5,000,000	102.5720	5,128,618	5,000,000	5,000,000					1.776	1.776	MS	25,653		09/14/2020	03/17/2031
29248H-AC-7	EMPWR FINANCE 2020 LP CO GUARNT 144A		C	1	1.F FE	10,103,825	110.7280	11,072,822	10,000,000	10,103,438		(387)			3.075	3.022	MS	88,833		10/22/2020	09/17/2051
29248O-AH-3	ENABLE MIDSTREAM PARTNER CO GUARNT			1	2.C FE	19,980,446	102.2560	20,451,112	20,000,000	19,991,361		2,353			3.900	3.914	MN	99,667	780,000	12/29/2015	05/15/2024
29248O-AJ-9	ENABLE MIDSTREAM PARTNER SR NT			1	2.C FE	516,738	96.3490	578,092	600,000	518,454		1,548			5.000	6.099	MN	3,833	30,000	11/21/2019	05/15/2044
29248O-AK-6	ENABLE MIDSTREAM PARTNER SR NT			1	2.C FE	6,001,804	100.9110	6,079,911	6,025,000	6,009,453		2,132			4.400	4.448	MS	78,057	265,100	03/06/2017	03/15/2027
29248O-AK-6	ENABLE MIDSTREAM PARTNER SR NT	LS		1	2.C FE	3,959,696	100.9110	4,011,228	3,975,000	3,964,743		1,407			4.400	4.448	MS	51,498	174,900	03/06/2017	03/15/2027
29248O-AL-4	ENABLE MIDSTREAM PARTNER SR NT			1	2.C FE	20,742,861	103.3800	21,606,391	20,900,000	20,777,408		13,420			4.950	5.046	MN	132,193	1,034,550	11/21/2019	05/15/2028
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SR NT			1	2.A FE	19,930,800	122.2460	24,449,292	20,000,000	19,961,919		6,698			5.875	5.921	AO	248,056	1,175,000	10/01/2015	10/15/2025
29250R-AX-4	ENBRIDGE ENERGY PARTNERS SR NT			1	2.A FE	19,733,000	152.5980	30,519,670	20,000,000	19,748,504		3,438			7.375	7.487	AO	311,389	1,475,000	10/01/2015	10/15/2045
29250N-AZ-8	ENBRIDGE INC CO GUARNT		A	1	2.A FE	99,923	109.9540	109,954	100,000	99,931		7			3.125	3.134	MN	399	3,125	11/13/2019	11/15/2029
29250N-AZ-8	ENBRIDGE INC CO GUARNT	LS	A	1	2.A FE	4,896,227	109.9540	5,387,736	4,900,000	4,896,596		328			3.125	3.134	MN	19,566	153,125	11/13/2019	11/15/2029
29250N-AF-2	ENBRIDGE INC SR NT		A	1	2.B FE	14,850,150	108.7720	16,315,755	15,000,000	14,952,536		15,989			4.000	4.123	AO	150,000	600,000	09/25/2013	10/01/2023
29250N-AH-8	ENBRIDGE INC SR NT		A	1	2.B FE	7,474,200	108.4580	8,134,366	7,500,000	7,490,097		2,660			3.500	3.541	JD	15,313	262,500	05/28/2014	06/10/2024
29250N-AM-7	ENBRIDGE INC SR NT		A	1	2.B FE	9,960,600	134.5700	13,456,999	10,000,000	9,962,981		632			5.500	5.527	JD	45,833	550,000	11/21/2016	12/01/2046
29252B-AA-7	ENBRIDGE PIPELINES SR NT				1.G PL	37,551,599	106.9870	39,440,579	36,864,800	37,519,267		(9,024)			3.980	3.717	JD	1,172,932	1,083,270	09/04/2019	06/30/2040
29244T-AC-5	ENDESA-CHILE UNSEC NT		D	1	2.A FE	4,986,806	135.0000	6,736,500	4,990,000	4,986,813		1			8.125	8.130	FA	168,932	405,438	01/17/1997	02/01/2097
29244T-AC-5	ENDESA-CHILE UNSEC NT	LS	D	1	2.A FE	9,994	135.0000	13,500	10,000	9,994					8.125	8.130	FA	339	813	01/17/1997	02/01/2097
29278D-AA-3	ENEL CHILE SA SR NT		D	1	2.A FE	17,734,505	117.7500	21,136,125	17,950,000	17,777,808		18,642			4.875	5.031	JD	46,184	875,063	11/08/2018	06/12/2028
29278G-AF-5	ENEL FINANCE INTL NV CO GUARNT 144A		D		2.A FE	2,846,740	113.8900	3,186,635	2,798,000	2,841,005		(5,169)			3.500	3.261	AO	23,122	97,930	11/21/2019	04/06/2028
29278G-AF-5	ENEL FINANCE INTL NV CO GUARNT 144A	LS	D		2.A FE	103,777	113.8900	116,168	102,000	103,568		(188)			3.500	3.261	AO	843	3,570	11/21/2019	04/06/2028
29278G-AL-2	ENEL FINANCE INTL NV CO GUARNT 144A		D		2.A FE	3,509,420	106.6410	3,732,445	3,500,000	3,507,316		(1,866)			2.650	2.590	MS	28,598	92,750	11/19/2019	09/10/2024
29278G-AA-6	ENEL FINANCE INTL NV SR NT 144A		D		2.A FE	29,697,000	113.4720	34,041,568	30,000,000	29,793,401		28,077			3.625	3.747	MN	108,750	1,087,500	05/22/2017	05/25/2027
29266R-AC-2	ENERGIZER HLDGS INC CO GUARNT			1	3.B FE	18,457,450	104.1150	18,740,700	18,000,000	18,076,719		(52,472)			4.700	4.381	MN	86,950	846,000	12/05/2012	05/24/2022
29273R-AF-6	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	1,543,415	121.4730	1,579,145	1,300,000	1,532,855		(9,526)			6.625	4.974	AO	18,182	86,125	11/21/2019	10/15/2036
29273R-AP-4	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	767,044	117.1150	819,808	700,000	765,038		(1,809)			6.050	5.290	JD	3,529	42,350	11/21/2019	06/01/2041
29273R-AZ-2	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	329,519	113.2760	339,827	300,000	328,773		(673)			5.950	5.216	AO	4,463	17,850	11/21/2019	10/01/2043
29278N-AG-8	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	16,465,185	116.7560	19,264,708	16,500,000	16,470,493		2,774			5.250	5.277	AO	182,875	866,250	01/08/2019	04/15/2029
29278N-AG-8	ENERGY TRANSFER OPERATNG CO GUARNT	LS		1	2.C FE	8,482,065	116.7560	9,924,243	8,500,000	8,484,799		1,429			5.250	5.277	AO	94,208	446,250	01/08/2019	04/15/2029
29279F-AA-7	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	19,970,000	120.9560	24,191,166	20,000,000	19,970,707		371			6.250	6.261	AO	263,889	1,250,000	01/08/2019	04/15/2049
29278N-AE-3	ENERGY TRANSFER PARTNERS SER 30Y			1	2.C FE	7,038,650	117.8330	8,366,160	7,100,000	7,040,867		769			6.000	6.062	JD	18,933	426,000	10/17/2019	06/15/2048
29273R-AQ-2	ENERGY TRANSFER PARTNERS SR NT			1	2.C FE	12,666,010	103.7220	12,446,663	12,000,000	12,090,977		(81,136)			5.200	4.473	FA	260,000	624,000	01/10/2013	02/01/2022
29273R-AY-5	ENERGY TRANSFER PARTNERS SR NT			1	2.C FE	11,901,720	109.4510	13,134,063	12,000,000	11,965,358		10,151			4.900	5.002	FA	245,000	588,000	09/12/2013	02/01/2024
29273R-BG-3	ENERGY TRANSFER PARTNERS SR NT			1	2.C FE	14,891,250	113.1490	16,972,383	15,000,000	14,941,276		10,065			4.750	4.838	JJ	328,542	712,500	06/18/2015	01/15/2026
29273R-BK-4	ENERGY TRANSFER PARTNERS SR NT			1	2.C FE	19,957,200	110.2160	22,043,237	20,000,000	19,971,598		3,868			4.200	4.226	AO	177,333	840,000	01/11/2017	04/15/2027
29278N-AF-0	ENERGY TRANSFER PRTNRS CO GRNT SER 10Y			1	2.C FE	132,108	115.2610	138,314	120,000	130,638		(1,224)			4.950	3.584	JD	264	5,940	10/17/2019	06/15/2028
26874R-AJ-7	ENI SPA SR NT 144A		D	1	1.G FE	16,070,431	118.4620	19,086,545	16,112,000	16,076,120		3,505			4.250	4.282	MN	98,910	684,760	05/02/2019	05/09/2029
26874R-AJ-7	ENI SPA SR NT 144A	LS	D	1	1.G FE	8,865,069	118.4620	10,528,874	8,888,000	8,868,207		1,933			4.250	4.282	MN	54,562	377,740	05/02/2019	05/09/2029
26874R-AG-3	ENI SPA SR NT SER X-R144A		D		1.G FE	24,865,750	108.8340	27,208,583	25,000,000	24,924,223		26,055			4.000	4.120	MS	302,778	1,000,000	09/05/2018	09/12/2023
29336U-AB-3	ENLINK MIDSTREAM PARTNER SR NT			1	3.A FE	12,500,174	98.6770	12,334,625	12,500,000	12,503,466		(1,021)			4.400	4.390	AO	137,500	550,000	01/03/2018	04/01/2024
29336U-AE-7	ENLINK MIDSTREAM PARTNER SR NT			1	3.A FE	14,899,480	97.5000	14,625,000	15,000,000	14,937,874		12,490			4.150	4.254	JD	51,875	622,500	02/27/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR NT			1	3.A FE	3,755,384	97.6340	3,495,297	3,580,000	3,701,010		(19,057)			4.850	4.160	JJ	80,063	173,630	01/10/2018	07/15/2026
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR NT	LS		1	3.A FE	104,899	97.6340	97,634	100,000	103,380		(532)			4.850	4.160	JJ	2,236	4,850	01/10/2018	07/15/2026
29364D-AS-9	ENTERGY ARKANSAS INC 1ST MTG			1	1.F FE	9,992,800	109.7610	10,976,108	10,000,000	9,997,286		732			3.700	3.709	JD	30,833	370,000	03/10/2014	06/01/2024
29364D-AT-7	ENTERGY ARKANSAS INC 1ST MTG			1	1.F FE	14,578,419	108.9640	15,941,457	14,630,000	14,575,602		(3,379)			4.950	4.944	JD	32,186	724,185	08/15/2018	12/15/2044
29365P-AP-7	ENTERGY GULF STATES LA 1ST MTG			1	1.F FE	2,897,680	117.9550	3,420,690	2,900,000	2,899,230		180			5.590	5.598	AO	40,528	162,110	09/29/2009	10/01/2024
29365P-AP-7	ENTERGY GULF STATES LA 1ST MTG	LS		1	1.F FE	99,920	117.9550	117,955	100,000	99,973		6			5.590	5.598	AO	1,398	5,590	09/29/2009	10/01/2024
29364W-BF-4	ENTERGY LOUISIANA LLC			1	1.F FE	549,901	100.3320	551,828	550,000	549,904		3			0.620	0.626	MN	350		11/17/2020	11/17/2023
29364W-AK-4	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	8,969,220	117.7110	10,593,991	9,000,000	8,989,636		2,372			5.400	5.434	MN	81,000	486,000	11/10/2009	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29364W-AR-9	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	9,978,900	104.8300	10,483,013	10,000,000	9,995,397		2,289			3.300	3.325	JD	27,500	330,000	11/28/2012	12/01/2022
29364W-AV-0	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	16,673,720	110.3550	18,760,309	17,000,000	16,701,347		6,195			4.950	5.077	JJ	388,025	841,500	03/07/2016	01/15/2045
29364W-BD-9	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	3,329,731	106.7620	3,404,655	3,189,000	3,329,318		(413)			2.900	2.684	MS	27,231		03/15/2051	11/09/2020
29364W-BD-9	ENTERGY LOUISIANA LLC 1ST MTG	LS		1	1.F FE	1,890,919	106.7620	1,933,469	1,811,000	1,890,685		(234)			2.900	2.684	MS	15,464		03/15/2051	11/09/2020
29364N-AR-9	ENTERGY MISSISSIPPI INC 1ST MTG			1	1.F FE	9,960,600	106.2950	10,629,479	10,000,000	9,989,464		3,990			3.100	3.144	JJ	155,000	310,000	12/05/2012	07/01/2023
29364N-AS-7	ENTERGY MISSISSIPPI INC 1ST MTG			1	1.F FE	18,494,450	109.2400	20,209,405	18,500,000	18,497,868		560			3.750	3.754	JJ	346,875	693,750	03/18/2014	07/01/2024
29364P-AN-3	ENTERGY NEW ORLEANS INC 1ST MTG 06/21/13			1	2.B FE	34,890,450	106.9060	37,416,931	35,000,000	34,968,558		11,743			3.900	3.938	JJ	682,500	1,365,000	06/18/2013	07/01/2023
29365T-AC-8	ENTERGY TEXAS INC 1ST MTG			1	1.G FE	4,991,950	101.3420	5,067,112	5,000,000	4,999,355		937			4.100	4.120	MS	68,333	205,000	09/07/2011	09/01/2021
29365T-AD-6	ENTERGY TEXAS INC 1ST MTG			1	1.G FE	16,516,944	107.7240	17,761,458	16,488,000	16,496,959		(6,304)			5.150	5.108	JD	70,761	849,132	06/28/2017	06/01/2045
29379V-AG-8	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	181,622	139.1870	194,862	140,000	179,927		(1,410)			6.125	3.959	AO	1,810	8,575	10/17/2019	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER CO GUARNT				2.A FE	844,868	152.6240	915,743	600,000	834,896		(8,993)			7.550	4.314	AO	9,563	45,300	11/21/2019	04/15/2038
29379V-AT-0	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	150,059	137.4810	164,977	120,000	149,049		(911)			5.950	5.946	FA	2,975	7,140	11/21/2019	02/01/2041
29379V-AT-0	ENTERPRISE PRODUCTS OPER CO GUARNT	LS		1	2.A FE	4,965,850	137.4810	6,874,061	5,000,000	4,971,434		720			5.950	5.946	FA	123,958	297,500	11/21/2019	02/01/2041
29379V-AU-7	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,897,250	104.0440	5,202,175	5,000,000	4,986,677		11,358			4.050	4.296	FA	76,500	202,500	08/24/2011	02/15/2022
29379V-AW-3	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,977,100	124.3550	6,217,733	5,000,000	4,980,751		494			4.850	4.879	FA	91,611	242,500	02/08/2012	08/15/2042
29379V-BB-8	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	19,962,200	109.3190	21,863,841	20,000,000	19,986,600		3,961			3.900	3.923	FA	294,667	780,000	02/05/2014	02/15/2024
29379V-BC-6	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	2,496,125	129.9370	3,248,431	2,500,000	2,496,551		71			5.100	5.110	FA	48,167	127,500	02/05/2014	02/15/2045
29379V-BC-6	ENTERPRISE PRODUCTS OPER CO GUARNT	LS		1	2.A FE	2,496,125	129.9370	3,248,431	2,500,000	2,496,551		71			5.100	5.110	FA	48,167	127,500	02/05/2014	02/15/2045
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,736,648	113.2710	5,384,899	4,754,000	4,744,886		1,587			3.700	3.741	FA	66,450	175,898	05/04/2015	02/15/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO GUARNT	LS		1	2.A FE	5,226,852	113.2710	5,942,192	5,246,000	5,235,942		1,751			3.700	3.741	FA	73,327	194,102	05/04/2015	02/15/2026
29379V-BP-7	ENTERPRISE PRODUCTS OPER CO GUARNT				2.A FE	749,595	100.2820	752,117	750,000	749,983		138			2.800	2.819	FA	7,933	21,000	02/01/2018	02/15/2021
29379V-BQ-5	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	19,973,000	117.2480	23,449,617	20,000,000	19,974,371		495			4.250	4.258	FA	321,111	850,000	02/01/2018	02/15/2048
29379V-BR-3	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.C FE	15,000,000	101.0490	15,157,385	15,000,000	15,000,000					5.375	5.375	FA	304,583	806,250	02/01/2018	02/15/2078
29379V-BT-9	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	7,739,906	118.9680	9,367,552	7,874,000	7,764,596		11,564			4.150	4.362	AO	68,077	326,771	10/19/2018	10/16/2028
29379V-BT-9	ENTERPRISE PRODUCTS OPER CO GUARNT	LS		1	2.A FE	2,089,794	118.9680	2,529,263	2,126,000	2,096,461		3,122			4.150	4.362	AO	18,381	88,229	10/19/2018	10/16/2028
29379V-BU-6	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	126,511	126.2170	138,839	110,000	126,127		(320)			4.800	3.925	FA	2,200	5,280	10/17/2019	02/01/2049
29379V-BV-4	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,997,750	110.8500	5,542,481	5,000,000	4,998,039		196			3.125	3.130	JJ	65,538	166,233	06/24/2019	07/31/2029
293791-AT-6	ENTERPRISE PRODUCTS OPER CO GUARNT SER J				2.A FE	1,883,123	126.0970	2,017,553	1,600,000	1,868,004		(13,639)			5.750	4.172	MS	30,667	92,000	11/21/2019	03/01/2035
29379V-AY-9	ENTERPRISE PRODUCTS OPER SR NT			1	2.A FE	1,069,303	121.2070	1,302,977	1,075,000	1,070,197		125			4.450	4.482	FA	18,072	47,838	08/06/2012	02/15/2043
29379V-AY-9	ENTERPRISE PRODUCTS OPER SR NT	LS		1	2.A FE	8,877,698	121.2070	10,817,741	8,925,000	8,885,127		1,038			4.450	4.482	FA	150,039	397,163	08/06/2012	02/15/2043
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044		D		2.C PL	30,356,468	120.0130	36,431,616	30,356,468	30,356,468					5.980	5.980	MJSD	511,346	1,354,959	05/31/2019	12/20/2044
29425@-AA-2	EPIC OLEFINS LP SEC				2.C PL	89,800,000	105.1620	94,435,183	89,800,000	89,800,000					4.010	4.010	MJSD	14,758	3,672,993	06/30/2020	12/31/2040
26884L-AF-6	EQT CORP SR NT			1	3.C FE	26,901,511	99.3450	27,294,045	27,474,000	27,018,412		55,120			3.900	4.114	AO	267,872	1,071,486	11/02/2018	10/01/2027
26884L-AF-6	EQT CORP SR NT	LS		1	3.C FE	8,519,009	99.3450	8,470,155	8,526,000	8,520,989		637			3.900	4.114	AO	83,129	332,514	11/02/2018	10/01/2027
26885B-AA-8	EQT MIDSTREAM PARTNERS L CO GUARNT			1	3.C FE	19,884,400	103.0220	20,604,400	20,000,000	19,953,144		11,915			4.000	4.071	FA	333,333	800,000	07/29/2014	08/01/2024
26885B-AC-4	EQT MIDSTREAM PARTNERS L SR NT SER 10Y			1	3.C FE	3,127,864	109.2850	3,429,363	3,138,000	3,129,670		869			5.500	5.555	JJ	79,583	172,590	11/07/2018	07/15/2028
26885B-AC-4	EQT MIDSTREAM PARTNERS L SR NT SER 10Y	LS		1	3.C FE	11,809,786	109.2850	12,963,387	11,862,000	11,820,150		4,362			5.500	5.555	JJ	300,834	652,410	11/07/2018	07/15/2028
26885B-AD-2	EQT MIDSTREAM PARTNERS L SR NT SER 5Y			1	3.C FE	4,988,050	105.1480	5,257,400	5,000,000	4,993,641		2,302			4.750	4.804	JJ	109,514	237,500	06/20/2018	07/15/2023
294429-AJ-4	EQUIFAX INC SR NT			1	2.B FE	14,977,200	104.6860	15,702,922	15,000,000	14,994,931		2,469			3.300	3.318	JD	22,000	495,000	12/10/2012	12/15/2022
294429-AL-9	EQUIFAX INC SR NT			1	2.B FE	23,725,421	110.2400	26,799,374	24,310,000	23,943,664		60,071			3.250	3.558	JD	65,840	790,075	03/28/2017	06/01/2026
29444U-BC-9	EQUINIX INC SR NT			1	2.C FE	1,350,000	106.9500	1,443,829	1,350,000	1,350,000					2.625	2.625	MN	4,233	35,438	11/06/2019	11/18/2024
29444U-BD-7	EQUINIX INC SR NT			1	2.C FE	6,079,424	109.6640	6,585,329	6,005,000	6,070,445		(9,084)			2.900	2.698	MN	20,801	174,145	02/05/2020	11/18/2026
29444U-BE-5	EQUINIX INC SR NT			1	2.C FE	29,972,750	110.1660	33,049,740	30,000,000	29,975,378		2,361			3.200	3.211	MN	114,667	960,000	12/12/2019	11/18/2029
29444U-BF-2	EQUINIX INC SR NT			1	2.C FE	199,540	101.8490	203,699	200,000	199,586		46			1.250	1.297	JJ	1,313		06/08/2020	07/15/2025
29444U-BG-0	EQUINIX INC SR NT			1	2.C FE	6,686,055	102.9920	6,848,988	6,650,000	6,683,809		(2,245)			1.800	1.717	JJ	62,843		07/10/2020	07/15/2027
29444U-BH-8	EQUINIX INC SR NT			1	2.C FE	8,751,442	101.6350	8,795,450	8,654,000	8,749,769		(1,674)			2.150	2.022	JJ	97,682		10/22/2020	07/15/2030
29444U-BL-9	EQUINIX INC SR NT			1	2.C FE	1,998,180	100.7530	2,015,062	2,000,000	1,998,234		54			1.550	1.563	MS	7,233		09/23/2020	03/15/2028
26882P-BE-1	ERAC USA FINANCE LLC CO GUARNT 144A				2.A FE	846,554	155.0950	938,325	605,000	835,904		(9,602)			7.000	3.884	AO	8,941	42,350	11/21/2019	10/15/2037
26884T-AL-6	ERAC USA FINANCE LLC CO GUARNT 144A			1	2.A FE	9,843,238	111.1900	10,963,364	9,860,000	9,853,013		1,643			3.850	3.821	MN	48,506	379,610	06/30/2014	11/15/2024
26884T-AL-6	ERAC USA FINANCE LLC CO GUARNT 144A	LS		1	2.A FE	10,205,762	111.1900	11,274,697	10,140,000	10,167,581		(6,499)			3.850	3.821	MN	49,883	390,390	06/30/2014	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC CO GUARNT 144A			1	2.A FE	14,971,650	112.5500	16,882,432	15,000,000	14,984,933		2,788			3.800	3.823	MN	95,000	570,000	11/02/2015	11/01/2025

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
26884T-AR-3	ERAC USA FINANCE LLC CO GUARNT 144A			1	2.A FE	35,829,128	111.3570	40,831,209	36,667,000	36,039,522		91,695			3.300	3.620	JD	100,834	1,210,011	10/30/2018	12/01/2026
P3753#-AA-0	ERGON PERU SAC SR SEC		D		2.B PL	18,396,462	111.9700	20,598,547	18,396,462	18,396,462					4.870	4.870	JD	2,489	849,351	07/29/2020	06/30/2034
294829-AA-4	ERICSSON LM NT		D	1	2.C FE	5,066,010	104.0000	5,200,000	5,000,000	5,010,826		(7,538)			4.125	3.961	MN	26,354	206,250	08/09/2012	05/15/2022
29587#-AT-3	ERNST & YOUNG U.S. LLP SER A SR NT				1.C PL	75,000,000	121.5870	91,190,517	75,000,000	75,000,000					4.390	4.390	JD	192,062	3,292,500	12/10/2018	12/10/2028
26884A-AZ-6	ERP OPERATING LP SR NT			1	1.G FE	14,942,850	102.8710	15,430,680	15,000,000	14,993,337		6,669			4.625	4.673	JD	30,833	693,750	12/07/2011	12/15/2021
26884A-BA-0	ERP OPERATING LP SR NT			1	1.G FE	7,310,440	105.1360	7,990,313	7,600,000	7,523,823		31,464			3.000	3.459	AO	48,133	228,000	06/03/2013	04/15/2023
26884A-BB-8	ERP OPERATING LP SR NT			1	1.G FE	46,548,952	130.9160	60,875,801	46,500,000	46,580,743		515			4.500	4.483	JJ	1,046,250	2,058,750	06/09/2020	07/01/2044
26884A-BE-2	ERP OPERATING LP SR NT			1	1.G FE	11,954,640	131.3340	15,760,128	12,000,000	11,959,224		901			4.500	4.523	JD	45,000	540,000	05/11/2015	06/01/2045
26884A-BF-9	ERP OPERATING LP SR NT			1	1.G FE	9,934,100	110.6350	11,063,460	10,000,000	9,959,443		6,289			2.850	2.926	MN	47,500	285,000	10/04/2016	11/01/2026
29717P-AE-7	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	2,198,294	105.3700	2,423,505	2,300,000	2,272,491		11,077			3.250	3.791	MN	12,458	74,750	06/10/2013	05/01/2023
29717P-AN-7	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	14,888,605	109.7520	16,462,815	15,000,000	14,956,758		11,910			3.875	3.968	MN	96,875	581,250	08/29/2014	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	34,911,450	110.7920	38,777,305	35,000,000	34,958,699		8,860			3.500	3.530	AO	306,250	1,225,000	03/10/2015	04/01/2025
29717P-AR-8	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	14,913,450	112.5680	16,885,140	15,000,000	14,941,862		8,011			3.625	3.694	MN	90,625	543,750	04/03/2017	05/01/2027
29717P-AS-6	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	16,930,470	129.0150	21,932,584	17,000,000	16,933,766		1,219			4.500	4.525	MS	225,250	765,000	02/27/2018	03/15/2048
29717P-AU-1	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	2,023,360	110.7140	2,214,272	2,000,000	2,020,943		(2,004)			3.000	2.868	JJ	27,667	56,333	11/05/2019	01/15/2030
29717P-AV-9	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	11,955,360	106.6170	12,794,064	12,000,000	11,958,174		2,814			2.650	2.686	MS	93,633	189,033	02/04/2020	03/15/2032
29717P-AW-7	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	2,624,428	99.2730	2,630,742	2,650,000	2,625,221		794			1.650	1.752	JJ	15,425		08/10/2020	01/15/2031
29717P-AL-1	ESSEX PORTFOLIO LP CO GUARNT SER			1	2.A FE	4,432,421	104.8840	4,719,794	4,500,000	4,481,658		8,523			3.375	3.584	JJ	70,031	151,875	08/29/2014	01/15/2023
29736R-AC-4	ESTEE LAUDER CO INC SR NT			1	1.E FE	4,936,100	147.2730	7,363,635	5,000,000	4,952,130		1,668			6.000	6.093	MN	38,333	300,000	04/26/2007	05/15/2037
29736R-AG-5	ESTEE LAUDER CO INC SR NT			1	1.E FE	21,498,355	132.8420	28,839,918	21,710,000	21,519,378		4,102			4.375	4.433	JD	42,214	949,813	08/25/2015	06/15/2045
30034W-AA-4	EVERGY INC SR NT			1	2.B FE	149,739	106.0330	159,050	150,000	149,804		50			2.450	2.487	MS	1,082	3,736	09/05/2019	09/15/2024
30040W-AB-4	EVERSOURCE ENERGY SR NT			1	2.A FE	11,963,520	111.3810	13,365,685	12,000,000	11,979,516		3,542			3.350	3.386	MS	118,367	402,000	03/07/2016	03/15/2026
30040W-AH-1	EVERSOURCE ENERGY SR NT			1	2.A FE	9,981,400	113.8550	11,385,478	10,000,000	9,981,752		352			3.450	3.460	JJ	159,083	177,292	01/07/2020	01/15/2050
30040W-AF-5	EVERSOURCE ENERGY SR NT SER O			1	2.A FE	7,944,400	119.8010	9,584,051	8,000,000	7,953,602		4,590			4.250	4.334	AO	85,000	340,000	12/10/2018	04/01/2029
30040W-AJ-7	EVERSOURCE ENERGY SR NT SER Q			1	2.A FE	249,535	99.8060	249,515	250,000	249,570		35			0.800	0.838	FA	761		08/15/2025	
30161N-AC-5	EXELON CORP SR NT				2.B FE	532,737	135.2540	581,592	430,000	526,956		(5,004)			5.625	3.609	JD	1,075	24,188	11/21/2019	06/15/2035
30161N-AU-5	EXELON CORP SR NT			1	2.B FE	7,127,303	112.6350	7,997,090	7,100,000	7,115,729		(2,688)			3.400	3.354	AO	50,962	241,400	06/01/2016	04/15/2026
30161N-AX-9	EXELON CORP SR NT			1	2.B FE	39,918	118.3280	47,331	40,000	39,923		5			4.050	4.075	AO	342	873	03/30/2020	04/15/2030
30161N-AX-9	EXELON CORP SR NT	LS		1	2.B FE	608,743	118.3280	721,803	610,000	608,821		77			4.050	4.075	AO	5,216	13,313	03/30/2020	04/15/2030
30161N-AN-1	EXELON CORP SR NT SER			1	2.B FE	11,977,319	113.1180	13,574,215	12,000,000	11,987,851		2,446			3.950	3.975	JD	21,067	474,000	05/19/2016	06/15/2025
30212P-BB-0	EXPEDIA GRP INC SR NT 144A			1	2.C FE	349,990	111.7010	390,952	350,000	349,990		1			4.625	4.626	FA	7,509		07/07/2020	08/01/2027
30217A-AB-9	EXPERIAN FINANCE PLC CO GUARNT 144A		D	1	2.A FE	19,993,100	120.3910	24,078,275	20,000,000	19,994,207		589			4.250	4.254	FA	354,167	850,000	01/25/2019	02/01/2029
30217A-AC-7	EXPERIAN FINANCE PLC CO GUARNT 144A		D	1	2.A FE	14,346,900	108.5760	15,743,493	14,500,000	14,360,051		12,923			2.750	2.870	MS	125,163	296,847	01/08/2020	03/08/2030
30215*-AR-9	EXPLORER PIPELINE CO SR NT DUE 2027				2.B	30,000,000	111.5100	33,453,016	30,000,000	30,000,000					3.760	3.760	AO	191,133	1,128,000	10/26/2017	10/29/2027
30225V-A#-4	EXTRA SPACE STORAGE LP SR NT				2.B FE	20,000,000	110.5960	22,119,284	20,000,000	20,000,000					3.470	3.470	AO	158,078	694,000	10/09/2019	10/09/2029
30225V-B*-7	EXTRA SPACE STORAGE LP SR NT SER A				2.B IF	20,000,000	110.7530	22,150,527	20,000,000	20,000,000					3.480	3.480	FA	243,600		08/25/2020	08/25/2030
30231G-AF-9	EXXON MOBIL CORPORATION SR NT			1	1.C FE	10,000,000	107.9670	10,796,689	10,000,000	10,000,000					2.709	2.709	MS	86,538	270,900	03/03/2015	03/06/2025
30231G-AT-9	EXXON MOBIL CORPORATION SR NT			1	1.C FE	30,000,000	110.7980	33,239,353	30,000,000	30,000,000					3.043	3.043	MS	304,300	912,900	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION SR NT			1	1.C FE	25,000,000	123.3410	30,835,137	25,000,000	25,000,000					4.114	4.114	MS	342,833	1,028,500	02/29/2016	03/01/2046
30231G-BF-8	EXXON MOBIL CORPORATION SR NT			1	1.C FE	10,000,000	124.5350	12,453,498	10,000,000	10,000,000					4.227	4.227	MS	119,765	211,350	03/17/2020	03/19/2040
30231G-BG-6	EXXON MOBIL CORPORATION SR NT			1	1.C FE	15,000	130.9260	19,639	15,000	15,000					4.327	4.327	MS	184	325	03/17/2020	03/19/2050
30231G-BG-6	EXXON MOBIL CORPORATION SR NT	LS		1	1.C FE	4,985,000	130.9260	6,526,641	4,985,000	4,985,000					4.327	4.327	MS	61,115	107,850	03/17/2020	03/19/2050
30231G-BK-7	EXXON MOBIL CORPORATION SR NT			1	1.C FE	30,000,000	116.2980	34,889,545	30,000,000	30,000,000					3.482	3.482	MS	295,970	522,300	03/17/2020	03/19/2030
30231G-BA-9	EXXON MOBIL CORPORATION SR NT FRN				1.C FE	250,000	100.3640	250,910	250,000	250,000					0.551	0.551	FMAN	177	3,529	08/13/2019	08/16/2022
313747-AV-9	FEDERAL REALTY INVESTMENT SR NT			1	1.G FE	20,653,283	119.5410	24,888,478	20,820,000	20,676,006		3,645			4.500	4.547	JD	78,075	918,450	06/09/2020	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMENT SR NT			1	1.G FE	6,842,920	105.1480	7,360,381	7,000,000	6,856,733		3,293			3.625	3.750	FA	105,729	253,750	07/07/2016	08/01/2046
313747-AZ-0	FEDERAL REALTY INVESTMEN SR NT			1	1.G FE	2,024,700	108.6480	2,172,952	2,000,000	2,021,438		(2,191)			3.200	3.055	JD	2,844	64,000	06/27/2019	06/15/2029
313747-AU-1	FEDERAL REALTY INVS TRST SR NT			1	1.G FE	24,754,500	108.7790	27,194,700	25,000,000	24,915,379		25,659			3.950	4.070	JJ	455,347	987,500	12/04/2013	01/15/2024
31428X-AT-3	FEDEX CORP CO GUARNT			1	2.B FE	8,762,779	116.6470	11,332,221	9,715,000	8,867,600		22,834			3.875	4.512	FA	156,857	376,456	12/08/2016	08/01/2042
31428X-AU-0	FEDEX CORP CO GUARNT			1	2.B FE	8,599,500	118.1980	11,819,797	10,000,000	8,781,264		29,191			4.100	5.014	AO	86,556	410,000	11/21/2013	04/15/2043
31428X-AW-6	FEDEX CORP CO GUARNT			1	2.B FE	4,991,550	134.8700	6,743,486	5,000,000	4,992,555		167			5.100	5.111	JJ	117,583	255,000	01/06/2014	01/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31428X-AY-2	FEDEX CORP CO GUARNT			1	2.B FE	9,982,800	110.7560	11,075,627	10,000,000	9,994,041		1,809			4.000	4.021	JJ	184,444	400,000	01/06/2014	01/15/2024
31428X-BA-3	FEDEX CORP CO GUARNT				2.B FE	4,572,945	119.4080	5,373,375	4,500,000	4,560,336		(3,194)			3.900	3.776	FA	73,125	175,500	10/19/2016	02/01/2035
31428X-BB-1	FEDEX CORP CO GUARNT			1	2.B FE	984,644	117.9870	1,168,072	990,000	985,000		119			4.100	4.133	FA	16,913	40,590	11/20/2017	02/01/2045
31428X-BC-9	FEDEX CORP CO GUARNT				2.B FE	8,888,548	109.7440	9,931,839	9,050,000	8,970,230		17,905			3.200	3.433	FA	120,667	289,600	02/16/2016	02/01/2025
31428X-BG-0	FEDEX CORP CO GUARNT			1	2.B FE	14,934,150	128.6500	19,297,470	15,000,000	14,939,640		1,251			4.550	4.577	AO	170,625	682,500	03/21/2016	04/01/2046
31428X-BQ-8	FEDEX CORP CO GUARNT			1	2.B FE	16,929,280	120.8750	20,548,679	17,000,000	16,933,024		1,333			4.050	4.074	FA	260,100	688,500	01/29/2018	02/15/2048
31428X-BR-6	FEDEX CORP CO GUARNT			1	2.B FE	16,897,231	118.7740	20,148,895	16,964,000	16,909,199		5,809			4.200	4.251	AO	146,456	712,488	01/08/2019	10/17/2028
31428X-BR-6	FEDEX CORP CO GUARNT	LS		1	2.B FE	1,028,489	118.7740	1,230,503	1,036,000	1,029,874		649			4.200	4.251	AO	8,944	43,512	01/08/2019	10/17/2028
31428X-BE-5	FEDEX CORP SR NT			1	2.B FE	19,816	130.1420	26,028	20,000	19,832		3			4.750	4.808	MN	121	950	10/20/2015	11/15/2045
31428X-BE-5	FEDEX CORP SR NT	LS		1	2.B FE	4,934,134	130.1420	6,481,085	4,980,000	4,938,178		859			4.750	4.808	MN	30,226	236,550	10/20/2015	11/15/2045
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A		D	1	2.C FE	19,955,074	105.1260	21,218,446	20,183,824	19,990,904		12,315			4.317	4.538	MS	244,458	858,480	01/30/2019	09/20/2027
G3144#-AE-0	FENNER INT LTD SR NT SER B		D		1.G	5,000,000	102.7750	5,138,735	5,000,000	5,000,000					5.270	5.270	MS	87,833	263,500	08/24/2011	09/01/2021
G3144#-AF-7	FENNER INT LTD SR NT SER C		D		1.G	10,000,000	111.0420	11,104,213	10,000,000	10,000,000					5.420	5.420	MS	180,667	542,000	08/24/2011	09/01/2023
314890-AA-2	FERGUSON FINANCE PLC CO GUARNT 144A			1	2.B FE	46,093,238	119.8470	55,609,107	46,400,000	46,148,085		26,194			4.500	4.583	AO	388,600	2,088,000	11/30/2018	10/24/2028
314890-AB-0	FERGUSON FINANCE PLC CO GUARNT 144A			1	2.B FE	10,563,204	111.5110	11,820,152	10,600,000	10,565,027		1,823			3.250	3.291	JD	27,751	172,250	05/28/2020	06/02/2030
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A		D	1	2.B FE	12,710,077	115.6500	14,699,204	12,710,077	12,710,077					6.375	6.375	MS	204,818	804,096	05/01/2014	03/30/2038
31620M-AK-2	FIDELITY NATIONAL INFORM CO GUARNT			1	2.B FE	8,942,400	106.1250	9,551,249	9,000,000	8,984,923		6,215			3.500	3.577	AO	66,500	315,000	05/17/2013	04/15/2023
31620M-AM-8	FIDELITY NATIONAL INFORM CO GUARNT			1	2.B FE	25,646,439	110.0550	28,335,819	25,747,000	25,706,496		10,837			3.875	3.925	JD	72,056	997,696	06/05/2015	06/05/2024
31620M-AR-7	FIDELITY NATIONAL INFORM SR NT			1	2.B FE	9,462,288	118.4830	11,241,653	9,488,000	9,474,083		2,512			5.000	5.035	AO	100,151	474,400	10/13/2015	10/15/2025
31620M-AR-7	FIDELITY NATIONAL INFORM SR NT	LS		1	2.B FE	510,612	118.4830	606,632	512,000	511,249		136			5.000	5.035	AO	5,404	25,600	10/13/2015	10/15/2025
31620M-AT-3	FIDELITY NATIONAL INFORM SR NT			1	2.B FE	5,883,350	111.2710	6,676,272	6,000,000	5,918,740		12,817			3.000	3.264	FA	68,000	180,000	03/13/2019	08/15/2026
31620M-AY-2	FIDELITY NATIONAL INFORM SR NT SER 10Y			1	2.B FE	4,982,700	119.0280	5,951,395	5,000,000	4,986,559		1,520			4.250	4.293	MN	27,153	212,500	05/14/2018	05/15/2028
31620R-AJ-4	FIDELITY NATL FINANCIAL			1	2.B FE	598,536	109.8170	658,903	600,000	598,605		69			3.400	3.429	JD	907	10,370	06/09/2020	06/15/2030
31620R-AF-2	FIDELITY NATL FINANCIAL SR NT			1	2.B FE	1,741,478	107.7330	1,885,323	1,750,000	1,748,239		983			5.500	5.564	MS	32,083	96,250	08/21/2012	09/01/2022
31620M-BJ-4	FIDELITY NATL INFO SERV SR NT			1	2.B FE	24,342,047	117.4000	28,441,248	24,226,000	24,331,047		(11,112)			3.750	3.696	MN	100,942	908,475	11/12/2019	05/21/2029
31620M-BJ-4	FIDELITY NATL INFO SERV SR NT	LS		1	2.B FE	2,769,173	117.4000	3,256,667	2,774,000	2,769,835		415			3.750	3.696	MN	11,558	104,025	11/12/2019	05/21/2029
316773-CV-0	FIFTH THIRD BANCORP SR NT			1	2.A FE	21,623,572	117.5670	25,831,736	21,972,000	21,693,302		32,494			3.950	4.130	MS	257,957	867,894	01/23/2019	03/14/2028
316773-CV-0	FIFTH THIRD BANCORP SR NT	LS		1	2.A FE	5,067,615	117.5670	5,991,194	5,096,000	5,072,793		2,728			3.950	4.130	MS	59,828	201,292	01/23/2019	03/14/2028
316773-DA-5	FIFTH THIRD BANCORP SR NT			1	2.A FE	6,986,210	108.8320	7,618,207	7,000,000	6,987,400		1,190			2.550	2.581	MN	27,767	89,250	04/30/2020	05/05/2027
316773-CH-1	FIFTH THIRD BANCORP SUB				2.B FE	211,012	169.3060	237,029	140,000	208,072		(2,653)			8.250	4.235	MS	3,850	11,550	11/21/2019	03/01/2038
316773-CP-3	FIFTH THIRD BANCORP SUB			1	2.B FE	22,857,451	110.5700	25,271,823	22,856,000	22,867,926		(3,617)			4.300	4.281	JJ	450,454	982,808	11/28/2018	01/16/2024
316770-BM-0	FIFTH THIRD BANK SR NT SER BKNT			1	1.G FE	4,236,950	114.2350	4,854,985	4,250,000	4,240,834		1,791			3.950	4.002	JJ	71,347	167,875	10/09/2018	07/28/2025
31847R-AE-2	FIRST AMERICAN FINANCIAL SR NT			1	2.B FE	13,278,807	105.6600	14,217,555	13,456,000	13,413,101		19,084			4.300	4.461	FA	241,087	578,608	02/23/2017	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL SR NT			1	2.B FE	12,871,056	110.8370	14,187,106	12,800,000	12,833,817		(7,880)			4.600	4.525	MN	75,236	588,800	10/23/2015	11/15/2024
337932-AF-4	FIRSTENERGY CORP SR NT			1	3.B FE	24,981,500	105.5980	26,399,457	25,000,000	24,995,238		2,019			4.250	4.259	MS	312,847	1,062,500	02/28/2013	03/15/2023
337932-AC-1	FIRSTENERGY CORP SR NT SER C				3.B FE	269,705	142.5960	270,933	190,000	263,037		(5,548)			7.375	3.168	MN	1,790	14,013	10/17/2019	11/15/2031
337932-AJ-6	FIRSTENERGY CORP SR NT SER C			1	3.B FE	168,910	124.4500	174,229	140,000	168,143		(639)			4.850	3.648	JJ	3,131	6,790	10/17/2019	07/15/2047
33767B-AC-3	FIRSTENERGY TRANSMISSION SR NT 144A			1	3.A FE	19,964,200	116.7830	23,356,622	20,000,000	19,965,230		595			4.550	4.561	AO	227,500	910,000	03/25/2019	04/01/2049
337738-AM-0	FISERV INC CO GUARNT			1	2.B FE	9,953,900	104.6250	10,462,506	10,000,000	9,990,735		5,046			3.500	3.555	AO	87,500	350,000	09/18/2012	10/01/2022
337738-AP-3	FISERV INC SR NT			1	2.B FE	21,275,200	112.7210	23,896,785	21,200,000	21,239,027		(8,005)			3.850	3.804	JD	68,017	816,200	01/26/2016	06/01/2025
337738-AR-9	FISERV INC SR NT			1	2.B FE	9,980,500	119.2300	11,922,970	10,000,000	9,984,229		1,688			4.200	4.224	AO	105,000	420,000	09/20/2018	10/01/2028
337738-AT-5	FISERV INC SR NT			1	2.B FE	699,951	112.0180	784,126	700,000	699,961		6			3.200	3.201	JJ	11,200	22,836	06/10/2019	07/01/2026
337738-AU-2	FISERV INC SR NT			1	2.B FE	27,266,857	114.1860	30,658,845	26,850,000	27,218,422		(37,445)			3.500	3.312	JJ	469,875	958,023	12/05/2019	07/01/2029
338135-D@-2	FITCHBURG GAS & ELECTRIC NT				2.A	10,000,000	114.4720	11,447,172	10,000,000	10,000,000					6.790	6.790	AO	143,344	679,000	10/28/2003	10/15/2025
338135-E#-9	FITCHBURG GAS & ELECTRIC SR NT				2.A	4,000,000	102.2110	4,088,452	4,000,000	4,000,000					3.780	3.780	MS	44,520		09/15/2020	09/15/2040
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A			1	1.G FE	10,250,000	110.6210	11,338,662	10,250,000	10,250,000					2.850	2.850	MN	37,327	140,382	05/19/2020	05/15/2030
33829T-AA-4	FIVE CORNERS FUNDING TRS SR NT 144A				1.G FE	26,499,076	110.9220	27,306,888	24,618,000	25,428,158		(265,256)			4.419	3.210	MN	139,006	1,087,869	01/18/2017	11/15/2023
33938X-AB-1	FLEX LTD SR NT			1	2.C FE	21,743,566	120.2350	22,760,489	18,930,000	21,650,791		(92,775)			4.875	3.095	MN	125,608	461,419	08/13/2020	05/12/2030
33938X-AB-1	FLEX LTD SR NT	LS		1	2.C FE	1,229,034	120.2350	1,286,515	1,070,000	1,223,790		(5,244)			4.875	3.095	MN	7,100	26,081	08/13/2020	05/12/2030
33938X-AC-9	FLEX LTD SR NT			1	2.C FE	8,197,050	111.8560	8,389,192	7,500,000	8,151,778		(45,272)			3.750	1.946	FA	117,188		08/13/2020	02/01/2026
33938X-AC-9	FLEX LTD SR NT	LS		1	2.C FE	2,732,350	111.8560	2,796,397	2,500,000	2,717,259		(15,091)			3.750	1.946	FA	39,063		08/13/2020	02/01/2026

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
33938E-AS-6	FLEXTRONICS INTL LTD CO GUARNT			1	2.C FE	4,002,397	108.1470	4,325,861	4,000,000	4,000,638		(279)			5.000	4.992	FA	75,556	200,000	08/28/2013	02/15/2023
Q3917#-AA-2	FLINDERS PORT HLDGS PTY LTD SER A SR NT		D		2.B PL	6,235,500	109.2100	6,552,610	6,000,000	6,117,092		(29,351)			4.170	3.599	MS	71,585	250,200	10/07/2016	09/18/2024
Q3917#-AB-0	FLINDERS PORT HLDGS PTY LTD SER B SR NT		D		2.B PL	11,000,000	114.0300	12,543,352	11,000,000	11,000,000					4.270	4.270	MS	134,386	469,700	09/18/2014	09/18/2026
Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD SER C SR		D		2.B PL	14,000,000	114.0680	15,969,482	14,000,000	14,000,000					4.080	4.080	MS	163,427	569,613	03/19/2019	03/18/2029
302445-AE-1	FLIR SYSTEMS INC SR NT			1	2.B FE	31,884,294	104.9610	32,646,148	31,103,000	31,870,430		(13,864)			2.500	2.196	FA	319,670		11/19/2020	08/01/2030
302445-AE-1	FLIR SYSTEMS INC SR NT	LS		1	2.B FE	2,094,420	104.9610	2,099,228	2,000,000	2,093,487		(933)			2.500	2.196	FA	20,556		11/19/2020	08/01/2030
30288*-AE-0	FLNG LIQUEFACTION 2 SR SEC NOTES				2.B FE	49,110,000	110.2690	54,152,997	49,110,000	49,110,000					4.390	4.390	JD	5,989	2,155,929	05/21/2019	12/31/2038
30306V-A@-8	FLNG LIQUEFACTION 3 LLC SR SEC				2.B FE	24,462,500	113.4270	27,747,099	24,462,500	24,462,500					4.360	4.360	JD	2,963	1,066,565	08/07/2019	06/30/2039
340711-AV-2	FLORIDA GAS TRANSMISSION SR NT 144A			1	2.B FE	9,987,300	103.9720	10,397,161	10,000,000	9,997,727		1,407			3.875	3.890	JJ	178,681	387,500	06/12/2012	07/15/2022
340711-AY-6	FLORIDA GAS TRANSMISSION SR NT 144A			1	2.B FE	36,130,096	105.4000	37,242,933	35,335,000	36,102,597		(27,499)			2.550	2.292	JJ	468,042		08/19/2020	07/01/2030
340711-AG-5	FLORIDA GAS TRANSMISSION SR NT144A				2.B FE	2,786,640	108.6880	3,043,261	2,800,000	2,796,932		551			9.190	9.244	MN	42,887	257,320	11/03/1994	11/01/2024
341081-EV-5	FLORIDA POWER & LIGHT 1ST MTG			1	1.E FE	6,504,056	142.4010	9,925,376	6,970,000	6,625,979		12,277			5.650	6.137	FA	164,085	393,805	07/14/2006	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT 1ST MTG			1	1.E FE	17,995,536	146.1470	26,306,384	18,000,000	17,996,736		124			6.200	6.202	JD	93,000	1,116,000	12/28/2006	06/01/2036
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MTG			1	1.E FE	207,776	144.4130	303,268	210,000	209,054		74			5.950	6.027	AO	3,124	12,495	10/09/2003	10/01/2033
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MTG	LS		1	1.E FE	2,760,454	144.4130	4,029,128	2,790,000	2,772,851		971			5.950	6.027	AO	41,501	166,005	10/09/2003	10/01/2033
341081-GA-9	FLORIDA PWR & LT CO SR NT FRN			1	1.F FE	600,000	100.0200	600,122	600,000	600,000					0.602	0.602	JAJO	652	950	07/28/2020	07/28/2023
343498-AA-9	FLOWERS FOODS INC SR NT			1	2.B FE	417,660	103.5490	419,373	405,000	406,920		(1,471)			4.375	3.982	AO	4,430	17,719	07/31/2012	04/01/2022
343498-AB-7	FLOWERS FOODS INC SR NT			1	2.B FE	55,875,700	111.4720	63,539,153	57,000,000	56,218,287		118,017			3.500	3.765	AO	498,750	1,995,000	09/07/2018	10/01/2026
34354P-AC-9	FLOWSERVE CORPORATION CO GUARNT			1	2.C FE	19,005,100	103.7460	19,711,711	19,000,000	19,001,115		(630)			3.500	3.496	MS	195,806	665,000	02/25/2013	09/15/2022
34354P-AD-7	FLOWSERVE CORPORATION CO GUARNT			1	2.C FE	19,273,016	105.8640	20,569,314	19,430,000	19,378,211		16,647			4.000	4.099	MN	99,309	777,200	11/12/2013	11/15/2023
34354P-AF-2	FLOWSERVE CORPORATION SR NT			1	2.C FE	6,328,156	106.7440	6,778,235	6,350,000	6,328,665		509			3.500	3.541	AO	61,736		09/14/2020	10/01/2030
343412-AC-6	FLUOR CORP SR NT			1	3.A FE	2,167,315	98.7620	2,163,875	2,191,000	2,180,651		2,392			3.500	3.801	JD	3,408	76,685	10/03/2018	12/15/2024
343412-AC-6	FLUOR CORP SR NT	LS		1	3.A FE	3,231,897	98.7620	3,268,035	3,309,000	3,259,005		11,460			3.500	3.801	JD	5,147	115,815	10/03/2018	12/15/2024
302491-AT-2	FMC CORP SR NT			1	2.C FE	6,992,930	111.3720	7,796,019	7,000,000	6,994,103		920			3.200	3.216	AO	56,000	230,844	09/17/2019	10/01/2026
302491-AU-9	FMC CORP SR NT			1	2.C FE	21,102,990	113.8430	23,772,765	20,882,000	21,081,038		(19,707)			3.450	3.335	AO	180,107	742,442	12/02/2019	10/01/2029
302491-AU-9	FMC CORP SR NT	LS		1	2.C FE	2,229,978	113.8430	2,538,706	2,230,000	2,229,980		2			3.450	3.335	AO	19,234	79,286	12/02/2019	10/01/2029
30251B-AD-0	FMR LLC SR NT 144A			1	1.E FE	9,592,283	134.5590	12,379,395	9,200,000	9,537,121		(22,312)			4.950	4.535	FA	189,750	455,400	11/21/2019	02/01/2033
30251B-AE-8	FMR LLC SR NT 144A			1	1.E FE	5,990,880	137.9590	8,277,512	6,000,000	5,992,135		188			5.150	5.160	FA	128,750	309,000	01/29/2013	02/01/2043
344419-AB-2	FOMENTO ECONOMICO MEX SR NT		D	1	1.G FE	9,647,250	126.0960	12,609,600	10,000,000	9,681,190		7,938			4.375	4.604	MN	61,979	437,500	01/26/2017	05/10/2043
344908-AC-8	FOOTBALL 2020-XI TRUST SER C SEC				1.F FE	12,000,000	97.9100	11,749,200	12,000,000	12,000,000					2.970	2.970	OCT	87,120	45,540	08/20/2020	10/05/2027
344908-AD-6	FOOTBALL 2020-XI TRUST SER D SEC				1.F FE	12,000,000	92.8500	11,142,000	12,000,000	12,000,000					3.330	3.330	OCT	97,680	51,060	08/20/2020	10/05/2032
344908-AF-1	FOOTBALL 2020-XI TRUST SER F SEC				1.F FE	6,000,000	89.3100	5,358,600	6,000,000	6,000,000					3.850	3.850	OCT	56,467	29,517	08/20/2020	10/05/2040
345370-CQ-1	FORD MOTOR CO SR NT				3.B FE	9,742,300	102.0000	10,200,000	10,000,000	9,779,309		5,460			4.750	4.915	JJ	219,028	475,000	01/03/2013	01/15/2043
345370-CR-9	FORD MOTOR CO SR NT			1	3.B FE	20,000	106.5000	21,300	20,000	20,000					4.346	4.346	JD	56	869	12/05/2016	12/08/2026
345370-CR-9	FORD MOTOR CO SR NT	LS		1	3.B FE	9,980,000	106.5000	10,628,700	9,980,000	9,980,000					4.346	4.346	JD	27,711	433,731	12/05/2016	12/08/2026
345397-A7-8	FORD MOTOR CREDIT CO LLC SR NT				3.A FE	4,999,400	101.9790	5,098,950	5,000,000	4,999,466		66			3.370	3.374	MN	20,594	42,125	08/12/2020	11/17/2023
345397-VU-4	FORD MOTOR CREDIT CO LLC SR NT				3.B FE	5,091,700	102.3500	5,117,500	5,000,000	5,007,066		(11,558)			5.875	5.626	FA	121,580	293,750	12/05/2011	08/02/2021
345397-XL-2	FORD MOTOR CREDIT CO LLC SR NT				3.B FE	24,558,000	104.8750	25,755,203	24,558,000	24,558,000					4.134	4.134	FA	414,551	1,015,228	07/30/2015	08/04/2025
345397-XL-2	FORD MOTOR CREDIT CO LLC SR NT	LS			3.B FE	442,000	104.8750	463,548	442,000	442,000					4.134	4.134	FA	7,461	18,272	07/30/2015	08/04/2025
345397-ZM-8	FORD MOTOR CREDIT CO LLC SR NT				3.B FE	5,000,000	103.3680	5,168,400	5,000,000	5,000,000					5.596	5.596	JJ	135,237	279,800	01/03/2019	01/07/2022
345397-ZU-0	FORD MOTOR CREDIT CO LLC SR NT				3.B FE	1,422,957	101.7500	1,444,850	1,420,000	1,421,874		(976)			3.350	3.275	MN	7,928	47,570	11/21/2019	11/01/2022
E5311L-AA-9	FORTINI INVESTMENT SR SEC		B		2.C	11,782,808	100.6400	13,190,652	13,106,768	12,790,624				1,077,168	2.300	2.300	JD	824	342,601	10/10/2019	12/31/2038
E5311L-AB-7	FORTINI INVS SA SR SEC SER .		B		3.A	1,762,205	101.1600	1,934,853	1,912,666	1,912,666				150,461	2.300	2.300	JD	120	32,346	03/11/2020	12/31/2038
349553-AM-9	FORTIS INC SR NT			1	2.C FE	25,000,000	110.0680	27,517,009	25,000,000	25,000,000					3.055	3.055	AO	184,573	763,750	07/07/2017	10/04/2026
34959J-AG-3	FORTIVE CORPORATION CO GUARNT			1	2.B FE	32,804,815	111.1690	36,685,633	33,000,000	32,874,716		20,628			3.150	3.226	JD	46,200	1,039,500	06/20/2017	06/15/2026
34959J-AH-1	FORTIVE CORPORATION SR NT			1	2.B FE	13,708,689	123.2040	16,925,708	13,738,000	13,710,639		582			4.300	4.313	JD	26,255	590,734	06/20/2017	06/15/2046
34959J-AH-1	FORTIVE CORPORATION SR NT	LS		1	2.B FE	261,441	123.2040	322,793	262,000	261,478		11			4.300	4.313	JD	501	11,266	06/20/2017	06/15/2046
34964C-AA-4	FORTUNE BRANDS HOME & SE SR NT			1	2.B FE	14,875,500	113.1440	16,971,628	15,000,000	14,926,288		14,771			4.000	4.122	JD	26,667	600,000	09/27/2018	06/15/2025
34964C-AC-0	FORTUNE BRANDS HOME & SE SR NT			1	2.B FE	14,995,350	108.9560	16,343,445	15,000,000	14,997,355		902			4.000	4.007	MS	166,667	600,000	09/19/2018	09/21/2023
34964C-AE-6	FORTUNE BRANDS HOME & SE SR NT			1	2.B FE	4,991,500	110.8120	5,540,598	5,000,000	4,992,456		738			3.250	3.270	MS	47,847	163,403	09/09/2019	09/15/2029
35137L-AG-0	FOX CORP SR NT SER WI			1	2.B FE	10,670,802	110.1340	11,734,818	10,655,000	10,668,401		(2,401)			4.030	3.985	JJ	186,072	214,698	06/09/2020	01/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35137L-AJ-4	FOX CORP SR NT SER WI			1	2.B FE	195,621	137.1320	219,411	160,000	194,600		(1,021)			5.476	3.780	JJ	3,797	4,381	04/03/2020	01/25/2039
35137L-AK-1	FOX CORP SR NT SER WI			1	2.B FE	202,155	146.1740	233,878	160,000	201,547		(608)			5.576	4.011	JJ	3,866	4,461	04/03/2020	01/25/2049
35177P-AW-7	FRANCE TELECOM SR NT		D	1	2.A FE	4,949,500	102.5130	5,125,643	5,000,000	4,995,723		5,883			4.125	4.250	MS	61,302	206,250	09/07/2011	09/14/2021
35177P-AX-5	FRANCE TELECOM SR NT		D	1	2.A FE	26,932,230	141.8460	38,298,354	27,000,000	26,942,762		1,438			5.375	5.392	JJ	677,250	1,451,250	01/09/2012	01/13/2042
354613-AL-5	FRANKLIN RES INC SR NT			1	1.F FE	10,173,823	99.4580	10,232,201	10,288,000	10,174,911		1,089			1.600	1.766	AO	32,922		12/10/2020	10/30/2030
354613-AL-5	FRANKLIN RES INC SR NT	LS		1	1.F FE	14,734,800	99.4580	14,918,645	15,000,000	14,735,962		1,162			1.600	1.766	AO	48,000		12/10/2020	10/30/2030
35671D-AZ-8	FREEPORT-MCMORAN C & G CO GUARNT			1	3.B FE	18,851,102	104.3300	19,822,700	19,000,000	18,948,190		21,897			3.875	4.005	MS	216,785	736,250	02/12/2018	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN C & G CO GUARNT			1	3.B FE	9,242,002	124.5000	11,558,580	9,284,000	9,247,137		836			5.450	5.481	MS	148,982	505,978	10/09/2013	03/15/2043
35671D-BC-8	FREEPORT-MCMORAN C & G CO GUARNT	LS		1	3.B FE	712,761	124.5000	891,420	716,000	713,157		64			5.450	5.481	MS	11,490	39,022	10/09/2013	03/15/2043
35671D-AU-9	FREEPORT-MCMORAN C & G SR NT			1	3.B FE	1,965,660	101.7500	2,035,000	2,000,000	1,995,116		4,024			3.550	3.766	MS	23,667	71,000	08/15/2012	03/01/2022
35671D-BL-8	FREEPORT-MCMORAN INC CO GUARNT			1	3.B FE	14,924,808	109.2500	16,320,858	14,939,000	14,932,741		1,448			4.550	4.562	MN	88,742	679,725	11/10/2014	11/14/2024
35671D-BL-8	FREEPORT-MCMORAN INC CO GUARNT	LS		1	3.B FE	60,942	109.2500	66,643	61,000	60,974		6			4.550	4.562	MN	362	2,776	11/10/2014	11/14/2024
35671D-CE-3	FREEPORT-MCMORAN INC CO GUARNT			1	3.B FE	2,500,000	104.8750	2,621,875	2,500,000	2,500,000					4.125	4.125	MS	34,375	50,703	02/19/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC CO GUARNT			1	3.B FE	2,500,000	107.7500	2,693,750	2,500,000	2,500,000					4.250	4.250	MS	35,417	52,240	02/19/2020	03/01/2030
35802X-AF-0	FRESENIUS MED CARE II CO GUARNT 144A		C	1	2.C FE	1,731,000	105.3170	1,823,033	1,731,000	1,731,000					5.875	5.875	JJ	42,656	101,696	01/17/2012	01/31/2022
35802X-AF-0	FRESENIUS MED CARE II CO GUARNT 144A	LS	C	1	2.C FE	269,000	105.3170	283,302	269,000	269,000					5.875	5.875	JJ	6,629	15,804	01/17/2012	01/31/2022
35802X-AJ-2	FRESENIUS MED CARE II CO GUARNT 144A		C	1	2.C FE	5,000,000	111.9630	5,598,172	5,000,000	5,000,000					4.750	4.750	AO	50,139	237,500	10/24/2014	10/15/2024
35805B-AA-6	FRESENIUS MED CARE III CO GUARNT 144A		C	1	2.C FE	38,581,064	112.1240	42,775,473	38,150,000	38,548,922		(37,952)			3.750	3.610	JD	63,583	1,430,625	01/22/2020	06/15/2029
35805B-AA-6	FRESENIUS MED CARE III CO GUARNT 144A	LS	C	1	2.C FE	817,226	112.1240	930,633	830,000	818,877		1,089			3.750	3.610	JD	1,383	31,125	01/22/2020	06/15/2029
35805B-AB-4	FRESENIUS MED CARE III CO GUARNT 144A		C	1	2.C FE	20,961,715	101.6350	21,368,811	21,025,000	20,963,281		1,567			2.375	2.408	FA	145,642		09/09/2020	02/16/2031
35805B-AB-4	FRESENIUS MED CARE III CO GUARNT 144A	LS	C	1	2.C FE	3,963,035	101.6350	4,040,001	3,975,000	3,963,331		296			2.375	2.408	FA	27,535		09/09/2020	02/16/2031
35804G-AJ-7	FRESENIUS US FINANCE II SR NT 144A		C	1	2.C FE	2,000,000	100.2550	2,005,104	2,000,000	2,000,000					4.250	4.250	FA	35,417	85,000	02/11/2014	02/01/2021
D2736#-AM-1	FRITZ DRAXLMAIER GMBH &CO KG SER L SR NT		D		2.C PL	3,000,000	100.8380	3,025,150	3,000,000	3,000,000					4.440	4.440	AO	32,930	133,200	04/02/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH &CO KG SER M SR NT		D		2.C PL	11,000,000	110.5210	12,157,361	11,000,000	11,000,000					5.000	5.000	AO	135,972	550,000	04/02/2014	04/02/2024
35905W-AA-9	FRONTERA HOLDING LLC SR SEC				6. *	0	0.0000		31,848,250			23,720	31,593,634		9.000	9.195	MJSD		2,804,643	02/15/2019	02/14/2026
360271-AL-4	FULTON FINANCIAL CORP SUB			1	2.A FE	5,000,000	100.9910	5,049,556	5,000,000	5,000,000					3.250	3.250	MS	47,847	86,667	02/25/2020	03/15/2030
360271-AM-2	FULTON FINANCIAL CORP SUB			1	2.A FE	15,000,000	100.3060	15,045,952	15,000,000	15,000,000					3.750	3.750	MS	165,625	300,000	02/25/2020	03/15/2035
G3424*-AA-3	G4S INTERNATL FINANCE PLC SER A SR NT		D		2.C	35,000,000	116.8580	40,900,351	35,000,000	35,000,000					4.900	4.900	MN	228,667	1,715,000	05/13/2019	05/13/2026
G3424*-AB-1	G4S INTERNATL FINANCE PLC SER B SR NT		D		2.C	15,000,000	123.2870	18,493,000	15,000,000	15,000,000					5.120	5.120	MN	102,400	768,000	05/13/2019	05/13/2029
361435-AA-8	GAIF BOND ISSUER P/L CO GUARNT 144A		D	1	2.A FE	201,123	107.8920	215,784	200,000	200,958		(149)			3.400	3.308	MS	1,719	6,800	11/21/2019	09/30/2026
36321P-AA-8	GALAXY PIPELINE ASSETS SR SEC 144A		D		1.C FE	20,000,000	101.5020	20,300,308	20,000,000	20,000,000					1.750	1.750	MS	54,444		10/27/2020	09/30/2027
36321P-AB-6	GALAXY PIPELINE ASSETS SR SEC 144A		D		1.C FE	10,000,000	103.7330	10,373,321	10,000,000	10,000,000					2.625	2.625	MS	40,833		10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS SR SEC 144A		D		1.C FE	11,000,000	105.5120	11,606,313	11,000,000	11,000,000					3.250	3.250	MS	55,611		10/27/2020	09/30/2040
36728K-AA-8	GAS NATURAL DE LIMA SR NT 144A		D	1	2.B FE	4,000,000	106.4010	4,256,040	4,000,000	4,000,000					4.375	4.375	AO	43,750	175,000	03/21/2013	04/01/2023
361448-AW-3	GATX CORP SR NT			1	2.B FE	14,878,957	109.7420	16,839,936	15,345,000	15,121,508		47,617			3.250	3.622	MS	126,063	498,713	07/06/2016	03/30/2025
361448-AY-9	GATX CORP SR NT			1	2.B FE	23,493,930	111.2440	26,698,537	24,000,000	23,684,129		48,714			3.250	3.505	MS	229,667	780,000	11/23/2016	09/15/2026
361448-AZ-6	GATX CORP SR NT			1	2.B FE	13,060,260	113.3460	14,734,949	13,000,000	13,042,601		(6,038)			3.850	3.790	MS	126,515	500,500	09/25/2017	03/30/2027
361448-BA-0	GATX CORP SR NT			1	2.B FE	6,902,047	112.4510	7,772,580	6,912,000	6,904,699		876			3.500	3.517	MS	71,232	241,920	11/08/2017	03/15/2028
361448-BA-0	GATX CORP SR NT	LS		1	2.B FE	3,083,553	112.4510	3,472,472	3,088,000	3,084,738		391			3.500	3.517	MS	31,824	108,080	11/08/2017	03/15/2028
361448-BE-2	GATX CORP SR NT			1	2.B FE	9,983,600	121.9060	12,190,580	10,000,000	9,986,128		1,347			4.700	4.720	AO	117,500	470,000	01/29/2019	04/01/2029
C89736-AB-7	GAZ METRO INC SER B SR SEC NT		A		1.F	30,000,000	131.1610	39,348,332	30,000,000	30,000,000					5.060	5.060	MN	193,967	1,518,000	05/15/2012	05/15/2042
36166N-AB-9	GE CAPITAL FUNDING LLC CO GUARNT 144A			1	2.A FE	210,148	117.8830	235,766	200,000	209,683		(465)			4.400	3.782	MN	1,124	4,327	06/08/2020	05/15/2030
369550-BD-9	GENERAL DYNAMICS CORP CO GUARNT			1	1.F FE	3,778,503	106.9360	4,027,215	3,766,000	3,772,339		(2,529)			3.375	3.301	MN	16,241	127,103	06/28/2018	05/15/2023
369550-BD-9	GENERAL DYNAMICS CORP CO GUARNT	LS		1	1.F FE	1,238,097	106.9360	1,319,592	1,234,000	1,236,077		(829)			3.375	3.301	MN	5,322	41,648	06/28/2018	05/15/2023
369550-BM-9	GENERAL DYNAMICS CORP CO GUARNT			1	1.F FE	19,789,400	118.6260	23,725,105	20,000,000	19,802,914		13,514			3.625	3.752	AO	181,250	374,583	03/23/2020	04/01/2030
36962G-5J-9	GENERAL ELEC CAP CORP SR NT				2.B FE	9,978,600	103.1850	10,318,491	10,000,000	9,997,919		2,518			4.650	4.677	AO	95,583	465,000	10/12/2011	10/17/2021
369604-BY-8	GENERAL ELEC CO SR NT			1	2.A FE	150,264	121.6150	182,422	150,000	150,262		(2)			4.350	4.339	MN	1,088	4,327	06/08/2020	05/01/2050
36962G-X7-4	GENERAL ELECTRIC CAP FR MTN DTD08/15/06				2.B FE	21,273,050	73.0190	18,254,846	25,000,000	20,966,529		207,302			0.701	1.897	FMAN	22,393	393,859	08/07/2006	08/15/2036
370334-BT-0	GENERAL MILLS INC SR NT			1	2.B FE	5,156,700	108.5020	5,425,115	5,000,000	5,058,551		(17,544)			3.650	3.252	FA	68,944	182,500	12/04/2014	02/15/2024
370334-BZ-6	GENERAL MILLS INC SR NT			1	2.B FE	10,296,144	112.0450	11,632,494	10,382,000	10,325,777		8,181			3.200	3.298	FA	130,121	332,224	04/25/2017	02/10/2027
370334-BZ-6	GENERAL MILLS INC SR NT	LS		1	2.B FE	1,046,929	112.0450	1,182,073	1,055,000	1,049,762		762			3.200	3.298	FA	13,223	33,760	04/25/2017	02/10/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
370334-CG-7	GENERAL MILLS INC SR NT			1	2.B FE	34,103,919	119.8980	40,645,337	33,900,000	34,090,747		(24,141)			4.200	4.105	AO	292,670	1,423,800	11/12/2019	04/17/2028
370334-CJ-1	GENERAL MILLS INC SR NT			1	2.B FE	425,182	140.1970	597,241	426,000	425,218		14			4.700	4.712	AO	4,116	20,022	04/03/2018	04/17/2048
370334-CJ-1	GENERAL MILLS INC SR NT	LS		1	2.B FE	5,563,298	140.1970	7,814,601	5,574,000	5,563,770		181			4.700	4.712	AO	53,851	261,978	04/03/2018	04/17/2048
370334-CL-6	GENERAL MILLS INC SR NT			1	2.B FE	1,147,700	110.8790	1,275,111	1,150,000	1,147,849		149			2.875	2.898	AO	6,980	17,633	03/31/2020	04/15/2030
37045V-AF-7	GENERAL MOTORS CO SR NT				2.C FE	571,913	134.8970	694,719	515,000	570,564		(1,218)			6.250	5.419	AO	7,957	32,188	11/21/2019	10/02/2043
37045V-AK-6	GENERAL MOTORS CO SR NT			1	2.C FE	267,067	135.3890	311,395	230,000	265,322		(1,574)			6.600	5.105	AO	3,795	15,180	11/21/2019	04/01/2036
37045V-AP-5	GENERAL MOTORS CO SR NT			1	2.C FE	142,593	120.2350	168,329	140,000	142,489		(93)			5.150	4.992	AO	1,803	7,210	11/21/2019	04/01/2038
37045V-AS-9	GENERAL MOTORS CO SR NT			1	2.C FE	10,473,156	118.9880	12,493,701	10,500,000	10,477,546		2,264			5.000	5.033	AO	131,250	525,000	01/23/2019	10/01/2028
37045X-AZ-9	GENERAL MOTORS FINL CO GUARNT			1	2.C FE	236,505	112.1130	280,283	250,000	240,208		1,866			4.300	5.283	JJ	5,017	10,750	12/13/2018	07/13/2025
37045X-CK-0	GENERAL MOTORS FINL CO GUARNT			1	2.C FE	14,991,900	111.6390	16,745,828	15,000,000	14,994,769		1,092			4.350	4.359	AO	148,625	652,500	04/05/2018	04/09/2025
37045X-BF-2	GENERAL MOTORS FINL CO SR NT			1	2.C FE	21,004,295	100.2460	21,051,639	21,000,000	21,001,646		(9,783)			4.200	4.152	MS	294,000	882,000	12/03/2019	03/01/2021
37045X-BM-7	GENERAL MOTORS FINL CO SR NT			1	2.C FE	7,489,690	101.0760	7,580,670	7,500,000	7,498,910		2,070			3.200	3.229	JJ	116,667	240,000	04/12/2017	07/06/2021
37045X-CL-8	GENERAL MOTORS FINL CO SR NT			1	2.C FE	9,985,200	107.5820	10,758,212	10,000,000	9,992,317		2,898			4.150	4.183	JD	13,833	415,000	06/14/2018	06/19/2023
37045X-CP-9	GENERAL MOTORS FINL CO SR NT				2.C FE	9,997,800	103.0720	10,307,171	10,000,000	9,999,351		738			4.200	4.208	MN	64,167	420,000	11/01/2018	11/06/2021
37045X-CR-5	GENERAL MOTORS FINL CO SR NT			1	2.C FE	4,989,300	111.9050	5,595,240	5,000,000	4,993,165		2,024			5.100	5.149	JJ	116,167	255,000	01/14/2019	01/17/2024
37254B-AC-4	GENPACT LUXEMBOURG SARL CO GUARNT			1	2.C FE	4,998,800	108.8800	5,443,995	5,000,000	4,999,050		223			3.375	3.380	JD	14,063	174,844	11/14/2019	12/01/2024
37254B-AB-6	GENPACT LUXEMBOURG SARL CO GUARNT SER WI			1	2.C FE	34,610,602	101.9600	35,686,130	35,000,000	34,858,917		107,726			3.700	4.034	AO	323,750	1,295,000	09/04/2018	04/01/2022
372460-C#-0	GENUINE PARTS CO SER I SR NT DUE 2027				2.B	10,000,000	111.0850	11,108,539	10,000,000	10,000,000					3.700	3.700	AO	62,694	395,000	10/30/2017	10/30/2027
372460-D@-1	GENUINE PARTS CO SER K SR NT DUE 2027				2.B	35,322,000	109.8180	40,245,892	36,647,936	36,647,936				3,011,878	1.810	1.810	AO	112,397	613,551	10/30/2017	10/30/2027
372460-AA-3	GENUINE PARTS CO SR NT			1	2.B FE	11,888,280	99.2350	11,908,246	12,000,000	11,890,028		1,748			1.875	1.978	MN	38,750		10/27/2020	11/01/2030
37331N-AH-4	GEORGIA-PACIFIC LLC SR NT 144A			1	1.G FE	17,135,170	111.1290	18,891,896	17,000,000	17,062,576		(13,810)			3.600	3.536	MS	204,000	612,000	04/23/2015	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC LLC SR NT 144A	LS		1	1.G FE	7,996,880	111.1290	8,890,304	8,000,000	7,998,601		306			3.600	3.536	MS	96,000	288,000	04/23/2015	03/01/2025
37331N-AJ-0	GEORGIA-PACIFIC LLC SR NT 144A			1	1.G FE	449,910	104.5500	470,476	450,000	449,921		11			1.750	1.754	MS	1,991	3,281	04/27/2020	09/30/2025
375558-AU-7	GILEAD SCIENCES INC SR NT			1	2.A FE	9,977,000	102.7400	10,273,995	10,000,000	9,997,443		2,677			4.400	4.429	JD	36,667	440,000	12/06/2011	12/01/2021
375558-AW-3	GILEAD SCIENCES INC SR NT			1	2.A FE	29,951,700	108.9930	32,697,994	30,000,000	29,982,415		5,002			3.700	3.719	AO	277,500	1,110,000	03/04/2014	04/01/2024
375558-AX-1	GILEAD SCIENCES INC SR NT			1	2.A FE	9,980,600	131.9650	13,196,454	10,000,000	9,982,938		392			4.800	4.812	AO	120,000	480,000	03/04/2014	04/01/2044
375558-BA-0	GILEAD SCIENCES INC SR NT			1	2.A FE	9,941,300	127.4470	12,744,702	10,000,000	9,947,750		1,178			4.500	4.536	FA	187,500	450,000	11/12/2014	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SR NT			1	2.A FE	131,945	132.5400	145,794	110,000	131,309		(529)			4.750	3.563	MS	1,742	5,225	10/17/2019	03/01/2046
375558-BF-9	GILEAD SCIENCES INC SR NT			1	2.A FE	19,919,200	113.4480	22,689,644	20,000,000	19,956,249		7,554			3.650	3.697	MS	243,333	730,000	09/09/2015	03/01/2026
375558-BJ-1	GILEAD SCIENCES INC SR NT			1	2.A FE	2,240,320	120.7710	2,415,423	2,000,000	2,225,934		(11,550)			4.000	3.063	MS	26,667	80,000	09/27/2019	09/01/2036
375558-BK-8	GILEAD SCIENCES INC SR NT			1	2.A FE	9,712,650	122.1550	12,215,546	10,000,000	9,733,290		5,333			4.150	4.320	MS	138,333	415,000	11/15/2016	03/01/2047
375558-BS-1	GILEAD SCIENCES INC SR NT			1	2.A FE	19,273,074	100.9640	19,546,556	19,360,000	19,273,915		842			2.600	2.629	AO	127,238		09/23/2020	10/01/2040
375558-BS-1	GILEAD SCIENCES INC SR NT	LS		1	2.A FE	2,429,044	100.9640	2,463,512	2,440,000	2,429,151		106			2.600	2.629	AO	16,036		09/23/2020	10/01/2040
375558-BT-9	GILEAD SCIENCES INC SR NT			1	2.A FE	4,970,800	99.2430	4,962,133	5,000,000	4,970,958		158			2.800	2.829	AO	35,389		09/23/2020	10/01/2050
375558-BY-8	GILEAD SCIENCES INC SR NT			1	2.A FE	99,761	100.3440	100,344	100,000	99,767		6			1.650	1.676	AO	417		09/23/2020	10/01/2030
37636#-AK-6	GIVAUDAN US INC SER B SR NT				2.C	23,008,850	104.9910	24,147,895	23,000,000	23,002,916		(1,322)			3.300	3.294	FA	305,708	759,000	03/24/2016	02/06/2023
37636#-AL-4	GIVAUDAN US INC SER C SR NT				2.C	19,000,000	108.3040	20,577,790	19,000,000	19,000,000					3.450	3.450	FA	264,021	655,500	02/06/2013	02/06/2025
377372-AN-7	GLAXOSMITHKLINE CAP INC CO GUARNT		C		1.F FE	9,999,200	119.0670	11,906,746	10,000,000	9,999,382		71			3.875	3.876	MN	49,514	387,500	05/10/2018	05/15/2028
377373-AL-9	GLAXOSMITHKLINE CAPITAL CO GUARNT		D		1.F FE	850,000	100.2960	852,514	850,000	850,000					0.534	0.534	AO	1,135		09/28/2020	10/01/2023
37940X-AB-8	GLBL PAYMENTS INC SR NT			1	2.C FE	29,905,800	110.6540	33,196,193	30,000,000	29,917,079		8,215			3.200	3.237	FA	362,667	962,667	08/07/2019	08/15/2029
37940X-AC-6	GLBL PAYMENTS INC SR NT			1	2.C FE	797,952	123.3090	986,474	800,000	798,001		36			4.150	4.165	FA	12,542	33,292	08/07/2019	08/15/2049
378272-AN-8	GLENCORE FUNDING LLC CO GUARNT 144A		C	1	2.A FE	24,437,340	113.1180	28,505,796	25,200,000	24,627,114		77,152			4.000	4.418	MS	263,200	1,008,000	10/17/2019	03/27/2027
378272-AQ-1	GLENCORE FUNDING LLC CO GUARNT 144A		C	1	2.A FE	11,029,335	112.6900	12,535,636	11,124,000	11,055,492		8,584			3.875	3.979	AO	76,632	431,055	10/20/2017	10/27/2027
378272-AQ-1	GLENCORE FUNDING LLC CO GUARNT 144A	LS	C	1	2.A FE	868,545	112.6900	987,164	876,000	870,605		676			3.875	3.979	AO	6,035	33,945	10/20/2017	10/27/2027
378272-AY-4	GLENCORE FUNDING LLC CO GUARNT 144A	LS	C	1	2.A FE	2,965,110	101.9850	3,059,540	3,000,000	2,966,134		1,024			2.500	2.633	MS	25,000		08/25/2020	09/01/2030
361841-AJ-8	GLP CAPITAL LP / FIN II CO GUARNT			1	2.C FE	663,962	112.5080	731,302	650,000	659,724		(1,930)			5.250	4.869	JD	2,844	34,125	09/17/2018	06/01/2025
36190C-AA-5	GNL QUINTERO SA SR NT 144A		D	1	2.B FE	10,000,000	111.4000	11,140,000	10,000,000	10,000,000					4.634	4.634	JJ	194,371	463,400	07/24/2014	07/31/2029
38143U-BH-7	GOLDMAN SACHS GRP INC SR NT			1	2.A FE	499,314	113.5950	567,974	500,000	499,615		67			3.750	3.767	FA	6,563	18,750	02/23/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GRP INC SR NT			1	2.A FE	712,268	112.2640	841,982	750,000	722,418		4,059			3.500	4.213	MN	3,281	26,250	05/30/2018	11/16/2026
38148L-AC-0	GOLDMAN SACHS GRP INC SR NT			1	2.A FE	509,015	110.3660	551,830	500,000	504,527		(1,026)			3.500	3.260	JJ	7,681	17,500	05/10/2016	01/23/2025
38141G-WV-2	GOLDMAN SACHS GRP INC SR NT FRN			1	2.A FE	2,151,460	115.7420	2,314,841	2,000,000	2,134,149		(16,325)			3.814	2.793	AO	14,408	76,280	12/05/2019	04/23/2029

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
38148Y-AA-6	GOLDMAN SACHS GRP INC SR NT FRN			1	2.A FE	5,372,520	122.0340	6,101,695	5,000,000	5,354,105		(15,292)			4.017	3.458	AO	34,033	200,850	11/12/2019	10/31/2038
38141G-XD-1	GOLDMAN SACHS GRP INC SR NT FRN SER .			1	2.A FE	300,000	101.9570	305,872	300,000	300,000					1.391	1.391	FMAN	533	6,837	05/14/2018	05/15/2026
38141G-XL-3	GOLDMAN SACHS GRP INC SR NT SER VAR			1	1.G FE	2,000,000	100.4050	2,008,093	2,000,000	2,000,000					0.627	0.627	MN	1,463		11/16/2020	11/17/2023
38141G-XM-1	GOLDMAN SACHS GRP INC SR NT SER VAR			1	1.G FE	200,000	101.0990	202,198	200,000	200,000					1.093	1.093	JD	134		12/04/2020	12/09/2026
38141G-XM-1	GOLDMAN SACHS GRP INC SR NT SER VAR	LS		1	1.G FE	3,400,000	101.0990	3,437,373	3,400,000	3,400,000					1.093	1.093	JD	2,271		12/04/2020	12/09/2026
38305#-AB-4	GORILLA INVESTOR LLC		A		1.F PL	28,985,507	118.5200	34,353,623	28,985,507	28,985,507					6.750	6.750	MJSD	505,435	812,456	03/13/2020	03/13/2027
P4950*-AB-1	GRAND BAHAMA POWER CO LTD SR NT SER B-1		D		2.B	10,000,000	112.3450	11,234,525	10,000,000	10,000,000					7.160	7.160	MN	79,556	715,898	07/24/2008	05/22/2023
38822#-AF-9	GRANT THORNTON SR NT				2.A IF	5,000,000	108.7090	5,435,448	5,000,000	5,000,000					2.800	2.800	AO	23,722		10/30/2020	10/29/2027
38822#-AH-5	GRANT THORNTON SR NT				2.A IF	9,000,000	111.0820	9,997,381	9,000,000	9,000,000					3.210	3.210	AO	48,953		10/30/2020	10/29/2032
38937L-AA-9	GRAY OAK PIPELINE LLC 144A				2.C FE	14,988,300	101.5560	15,233,438	15,000,000	14,989,420		1,120			2.000	2.027	MS	88,333		09/11/2020	09/15/2023
38937L-AC-5	GRAY OAK PIPELINE LLC SR NT 144A			1	2.C FE	14,978,400	103.0670	15,460,007	15,000,000	14,979,576		1,176			2.600	2.630	AO	114,833		09/11/2020	10/15/2025
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144A			1	1.G FE	16,543,050	135.2650	22,376,975	16,543,050	16,543,050					7.233	7.233	JJ	598,279	1,196,559	04/23/2008	07/01/2038
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA			1	1.G FE	15,686,646	120.1180	18,842,454	15,686,646	15,686,646					6.254	6.254	JJ	490,521	981,043	06/21/2007	07/01/2038
39121J-B@-8	GREAT RIVER ENERGY SER 2015B 1ST MTG				1.G	14,000,000	118.4960	16,589,489	14,000,000	14,000,000					4.110	4.110	AO	143,850	575,400	02/04/2015	10/01/2035
39121J-C@-7	GREAT RIVER ENERY SER 2017A 1ST MTG NT				1.G	9,533,333	110.6040	10,544,221	9,533,333	9,533,333					3.590	3.590	AO	72,252	342,247	08/30/2017	10/15/2045
39121J-B#-6	GREAT RIVER ENRG 1ST MTG SER C				1.G	11,000,000	108.8720	11,975,920	11,000,000	11,000,000					4.620	4.620	AO	127,050	508,200	02/04/2015	10/01/2044
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 CO GUARNT 144A		C	1	1.F FE	5,214,038	117.1610	6,150,943	5,250,000	5,221,442		3,248			4.047	4.133	MN	25,968	212,468	11/02/2018	05/17/2028
391382-AB-4	GREAT-WEST LIFECO FINANC SR NT 144A		C	1	1.F FE	45,311,558	125.6950	56,893,517	45,263,000	45,310,257		(1,395)			4.150	4.143	JD	146,099	1,878,415	01/25/2018	06/03/2047
39530V-AB-4	GREENKO SOLAR MAURITIUS 144A		D	1	3.B FE	15,000,000	108.0080	16,201,226	15,000,000	15,000,000					5.950	5.950	JJ	376,833	892,500	07/22/2019	07/29/2026
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT				2.C PL	27,554,850	105.2650	29,005,613	27,554,850	27,554,850					5.210	5.210	MJSD	3,988	1,416,174	09/26/2019	12/31/2030
40052V-AB-0	GRUPO BIMBO SAB DE CV CO GUARNT 144A		D	1	2.B FE	19,838,000	103.9190	20,783,800	20,000,000	19,979,018		18,779			4.500	4.602	JJ	390,000	900,000	01/18/2012	01/25/2022
40052V-AG-9	GRUPO BIMBO SAB DE CV CO GUARNT 144A		D		2.B FE	4,916,700	113.1350	5,656,750	5,000,000	4,918,629		1,470			4.000	4.097	MS	63,889	200,000	09/03/2019	09/06/2049
40052V-AC-8	GRUPO BIMBO SAB DE CV SR NT 144A		D		2.B FE	985,360	109.4220	1,094,220	1,000,000	990,673		2,435			3.875	4.165	JD	431	38,750	10/03/2018	06/27/2024
40052V-AE-4	GRUPO BIMBO SAB DE CV SR NT 144A		D	1	2.B FE	29,932,800	124.1880	37,256,400	30,000,000	29,936,279		1,163			4.700	4.714	MN	199,750	1,410,000	11/07/2017	11/10/2047
36256#-AA-9	GSRP PORTFOLIO I LLC				2.B PL	14,183,314	107.5240	15,250,467	14,183,314	14,183,314					3.770	3.770	JD	1,485	483,901	01/30/2020	12/31/2044
402479-CE-7	GULF PWR CO SR NT			1	1.F FE	23,350,115	122.0010	28,029,796	22,975,000	23,317,122		(8,371)			4.550	4.446	AO	261,341	1,045,363	05/15/2017	10/01/2044
402524-AE-2	GULF SOUTH PIPELINE SR NT			1	2.C FE	9,965,956	102.9560	10,295,591	10,000,000	9,993,846		4,026			4.000	4.044	JD	17,778	400,000	01/28/2013	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS NT 144A			1	2.B FE	2,498,550	120.4640	3,011,594	2,500,000	2,499,475		91			6.190	6.195	MN	25,792	154,750	10/19/2005	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS NT 144A			1	2.B FE	19,992,400	113.8290	22,765,881	20,000,000	19,995,986		748			4.600	4.605	MS	270,889	920,000	09/21/2015	09/15/2025
359694-AB-2	H.B. FULLER CO SR NT			1	3.C FE	28,086,256	104.2500	29,313,015	28,118,000	28,097,089		2,951			4.000	4.017	FA	424,894	1,124,720	03/02/2017	02/15/2027
359694-AB-2	H.B. FULLER CO SR NT	LS		1	3.C FE	2,147,315	104.2500	2,248,673	2,157,000	2,150,620		901			4.000	4.017	FA	32,595	86,280	03/02/2017	02/15/2027
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC		D		2.B FE	11,941,171	110.5340	13,199,015	11,941,171	11,941,171					3.780	3.780	MJSD	5,015	447,772	05/27/2015	06/27/2027
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC		B		2.B FE	10,386,772	114.0910	11,977,887	10,498,541	10,498,541				923,005	4.876	4.876	MJSD	5,688	460,306	05/27/2015	06/27/2027
406216-AY-7	HALLIBURTON CO SR NT			1	2.A FE	307,938	143.7230	316,191	220,000	304,757		(2,870)			7.450	7.330	MS	4,826	16,390	11/21/2019	09/15/2039
406216-AY-7	HALLIBURTON CO SR NT	LS		1	2.A FE	10,200,550	143.7230	14,631,038	10,180,000	10,206,375		(1,318)			7.450	7.330	MS	223,310	758,410	11/21/2019	09/15/2039
406216-BA-8	HALLIBURTON CO SR NT			1	2.A FE	4,974,700	109.1860	5,459,277	5,000,000	4,979,211		589			4.500	4.531	MN	28,750	225,000	11/08/2011	11/15/2041
406216-BE-0	HALLIBURTON CO SR NT			1	2.A FE	118,052	113.0030	124,303	110,000	117,800		(210)			4.750	4.252	FA	2,177	5,225	10/17/2019	08/01/2043
406216-BG-5	HALLIBURTON CO SR NT			1	2.A FE	33,975,278	112.1520	38,514,222	34,341,000	34,081,907		47,110			3.800	3.945	MN	166,745	1,304,958	01/07/2019	11/15/2025
406216-BG-5	HALLIBURTON CO SR NT	LS		1	2.A FE	8,235,792	112.1520	9,262,659	8,259,000	8,246,601		2,274			3.800	3.945	MN	40,102	313,842	01/07/2019	11/15/2025
406216-BJ-9	HALLIBURTON CO SR NT			1	2.A FE	8,614,530	116.7020	9,852,023	8,442,000	8,599,226		(7,578)			4.850	4.670	MN	52,317	409,437	10/17/2019	11/15/2035
406216-BK-6	HALLIBURTON CO SR NT			1	2.A FE	121,924	118.8770	130,765	110,000	121,607		(264)			5.000	4.297	MN	703	5,500	10/17/2019	11/15/2045
406216-BL-4	HALLIBURTON CO SR NT			1	2.A FE	42,989	105.3950	45,320	43,000	42,990		1			2.920	2.923	MS	419	621	02/19/2020	03/01/2030
406216-BL-4	HALLIBURTON CO SR NT	LS		1	2.A FE	9,954,411	105.3950	10,494,156	9,957,000	9,954,598		187			2.920	2.923	MS	96,915	143,757	02/19/2020	03/01/2030
40653*-AA-4	HAMAKUA ENERGY SR SEC				2.C PL	18,787,631	106.7090	20,048,139	18,787,631	18,787,631					4.020	4.020	MJSD	2,098	745,183	12/26/2017	12/31/2030
41242*-BV-3	HARDWOOD FDG LLC SR NT				1.G FE	13,000,000	94.2600	12,253,800	13,000,000	13,000,000					3.190	3.190	JD	27,647	180,855	06/30/2020	06/30/2030
41242*-BY-7	HARDWOOD FDG LLC SR NT				1.G FE	2,000,000	91.0100	1,820,200	2,000,000	2,000,000					3.910	3.910	JD	5,213	34,104	06/30/2020	06/30/2040
41242*-AS-1	HARDWOOD FDG LLC SR NT SER Q				1.G FE	4,000,000	106.4640	4,258,572	4,000,000	4,000,000					3.380	3.380	JD	9,013	135,200	06/07/2013	06/07/2023
41242*-AX-0	HARDWOOD FND LLC SR SEC SER V				1.G FE	8,000,000	102.6300	8,210,400	8,000,000	8,000,000					3.130	3.130	JD	16,693	250,400	04/02/2015	06/07/2025
41242*-AY-8	HARDWOOD FND LLC SR SEC SER W				1.G FE	6,000,000	102.0900	6,125,400	6,000,000	6,000,000					3.230	3.230	JD	12,920	193,800	04/02/2015	06/07/2027
41242*-AZ-5	HARDWOOD FND LLC SR SEC SER X				1.G FE	6,000,000	95.8300	5,749,800	6,000,000	6,000,000					3.380	3.380	JD	13,520	202,800	04/02/2015	06/07/2030
41242*-BN-1	HARDWOOD FUNDING LLC SER KK SR SEC				1.G FE	15,000,000	96.7000	14,505,000	15,000,000	15,000,000					4.230	4.230	JD	42,300	634,500	10/04/2018	06/07/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41242*-AP-7	HARDWOOD FUNDING LLC SER N SR NT				1.G FE	7,000,000	104.5810	7,320,647	7,000,000	7,000,000					3.980	3.980	JD	18,573	278,600	06/07/2012	06/07/2022
41242*-AQ-5	HARDWOOD FUNDING LLC SER O SR NT				1.G FE	3,000,000	110.4590	3,313,779	3,000,000	3,000,000					4.130	4.130	JD	8,260	123,900	06/07/2012	06/07/2024
41242*-AT-9	HARDWOOD FUNDING LLC SER R SR NT				1.G FE	3,000,000	104.2800	3,128,400	3,000,000	3,000,000					3.530	3.530	JD	7,060	105,900	06/07/2013	06/07/2025
41242*-AU-6	HARDWOOD FUNDING LLC SER S SR NT				1.G FE	5,000,000	105.2000	5,260,000	5,000,000	5,000,000					3.780	3.780	JD	12,600	189,000	06/07/2013	06/07/2028
41242*-BJ-0	HARDWOOD FUNDING LLC SR NT SER GG				1.G FE	9,500,000	96.2000	9,139,000	9,500,000	9,500,000					3.700	3.700	JD	23,433	351,500	06/07/2018	06/07/2033
41245*-AF-6	HARDY STORAGE CO LLC SR NT				2.B	1,803,240	104.8130	1,890,022	1,803,240	1,803,240					5.885	5.885	MON	8,843	102,714	07/02/2007	02/01/2023
413875-AR-6	HARRIS CORPORATION SR NT			1	2.B FE	21,738,120	112.2400	24,414,523	21,752,000	21,745,323		1,393			3.832	3.840	AO	148,184	833,537	05/05/2015	04/27/2025
413875-AR-6	HARRIS CORPORATION SR NT	LS		1	2.B FE	662,000	112.2400	743,031	662,000	662,000					3.832	3.840	AO	4,510	25,368	05/05/2015	04/27/2025
413875-AS-4	HARRIS CORPORATION SR NT			1	2.B FE	3,751,338	130.7080	4,581,303	3,505,000	3,710,106		(10,776)			4.854	4.286	AO	30,246	170,133	10/17/2019	04/27/2035
413875-AT-2	HARRIS CORPORATION SR NT			1	2.B FE	15,000,000	138.2640	20,739,630	15,000,000	15,000,000					5.054	5.054	AO	134,773	758,100	04/22/2015	04/27/2045
413875-AW-5	HARRIS CORPORATION SR NT			1	2.B FE	21,274,061	119.9080	25,270,616	21,075,000	21,233,224		(17,757)			4.400	4.281	JD	41,213	927,300	08/21/2018	06/15/2028
416515-BB-9	HARTFORD FINL SVCS GRP SR NT				2.A FE	4,809,750	126.0970	6,304,849	5,000,000	4,820,380		4,574			4.300	4.558	AO	45,389	215,000	08/06/2018	04/15/2043
416515-BD-5	HARTFORD FINL SVCS GRP SR NT			1	2.A FE	6,929,790	131.8980	9,232,878	7,000,000	6,933,133		1,243			4.400	4.461	MS	90,689	308,000	03/13/2018	03/15/2048
416515-BD-5	HARTFORD FINL SVCS GRP SR NT	LS		1	2.A FE	2,969,910	131.8980	3,956,948	3,000,000	2,971,343		533			4.400	4.461	MS	38,867	132,000	03/13/2018	03/15/2048
41652P-AC-3	HARTFORD HEALTHCARE CORP SR NT				1.F FE	5,590,000	105.4980	5,897,316	5,590,000	5,590,000					3.447	3.447	JJ	96,344	81,357	01/23/2020	07/01/2054
41754W-AS-0	HARVEST OPERATIONS CORP CO GUARNT 144A		D	1	1.C FE	9,991,900	108.2920	10,829,200	10,000,000	9,995,935		1,566			4.200	4.218	JD	35,000	420,000	04/24/2018	06/01/2023
418056-AT-4	HASBRO INC SR NT			1	2.C FE	6,993,420	100.4650	7,032,561	7,000,000	6,999,614		1,018			3.150	3.165	MN	28,175	220,500	05/08/2014	05/15/2021
418056-AV-9	HASBRO INC SR NT			1	2.C FE	9,987,400	108.9650	10,896,505	10,000,000	9,991,082		1,160			3.500	3.515	MS	103,056	350,000	09/08/2017	09/15/2027
418056-AX-5	HASBRO INC SR NT			1	2.C FE	1,516,350	108.2800	1,624,201	1,500,000	1,513,326		(3,024)			3.000	2.757	MN	5,250	45,000	01/17/2020	11/19/2024
418056-AZ-0	HASBRO INC SR NT			1	2.C FE	2,112,219	113.2510	2,399,796	2,119,000	2,112,852		568			3.900	3.939	MN	9,641	82,641	11/13/2019	11/19/2029
418056-AZ-0	HASBRO INC SR NT	LS		1	2.C FE	7,855,781	113.2510	8,925,339	7,881,000	7,858,136		2,112			3.900	3.939	MN	35,859	307,359	11/13/2019	11/19/2029
41975*-AM-7	HAWAII ELECTRIC LIGHT CO INC SER 2013C				2.B	6,000,000	118.0200	7,081,229	6,000,000	6,000,000					4.840	4.840	AO	72,600	290,400	10/03/2013	10/01/2027
419866-D*-6	HAWAIIAN ELEC CO INC SER 2012D SR NT				2.B	9,000,000	118.4900	10,664,086	9,000,000	9,000,000					4.720	4.720	MN	70,800	424,800	04/19/2012	11/01/2029
419866-D@-4	HAWAIIAN ELEC CO INC SER 2012E SR NT				2.B	29,000,000	129.0010	37,410,207	29,000,000	29,000,000					5.390	5.390	AO	390,775	1,563,100	04/19/2012	04/01/2042
419866-D#-2	HAWAIIAN ELECTRIC CO INC SER F SR NT				2.B	7,000,000	115.9300	8,115,090	7,000,000	7,000,000					4.530	4.530	MS	105,700	317,100	09/13/2012	09/01/2032
419866-E#-1	HAWAIIAN ELECTRIC CO SER 2013C SR NT				2.B	9,000,000	131.6600	11,849,372	9,000,000	9,000,000					5.650	5.650	AO	127,125	508,500	10/03/2013	10/01/2043
404119-CA-5	HCA INC CO GUARNT			1	3.B FE	652,000	106.2580	692,800	652,000	652,000					3.500	3.500	MS	7,607	11,727	02/11/2020	09/01/2030
404119-CA-5	HCA INC CO GUARNT	LS		1	3.B FE	4,348,000	106.2580	4,620,081	4,348,000	4,348,000					3.500	3.500	MS	50,727	78,204	02/11/2020	09/01/2030
404119-BN-8	HCA INC SR SEC			1	2.C FE	5,000,000	112.4970	5,624,867	5,000,000	5,000,000					5.000	5.000	MS	73,611	250,000	03/03/2014	03/15/2024
404119-BQ-1	HCA INC SR SEC				2.C FE	2,227,310	116.7680	2,335,363	2,000,000	2,181,298		(39,073)			5.250	2.982	AO	22,167	105,000	11/19/2019	04/15/2025
404119-BX-6	HCA INC SR SEC			1	2.C FE	104,993	116.0080	116,008	100,000	104,495		(449)			4.125	3.506	JD	183	4,125	11/21/2019	06/15/2029
404119-BX-6	HCA INC SR SEC	LS		1	2.C FE	944,939	116.0080	1,044,073	900,000	940,453		(4,045)			4.125	3.506	JD	1,650	37,125	11/21/2019	06/15/2029
404119-BY-4	HCA INC SR SEC			1	2.C FE	222,754	127.9590	262,315	205,000	222,077		(611)			5.125	4.447	JD	467	10,506	11/21/2019	06/15/2039
404119-BZ-1	HCA INC SR SEC			1	2.C FE	165,330	132.0800	198,119	150,000	165,018		(260)			5.250	4.609	JD	350	7,875	10/17/2019	06/15/2049
404121-AF-2	HCA INC SR SEC			1	2.C FE	3,000,000	109.0570	3,271,715	3,000,000	3,000,000					4.750	4.750	MN	23,750	142,500	10/16/2012	05/01/2023
40414L-AK-5	HCP INC SR NT			1	2.A FE	10,600,691	109.5960	11,671,985	10,650,000	10,632,133		5,167			4.200	4.257	MS	149,100	447,300	02/12/2014	03/01/2024
40414L-AK-5	HCP INC SR NT	LS		1	2.A FE	1,343,750	109.5960	1,479,547	1,350,000	1,347,735		655			4.200	4.257	MS	18,900	56,700	02/12/2014	03/01/2024
40414L-AL-3	HCP INC SR NT			1	2.A FE	29,886,150	110.6220	33,186,450	30,000,000	29,953,597		11,705			3.875	3.921	FA	439,167	1,162,500	08/12/2014	08/15/2024
40414L-AM-1	HCP INC SR NT			1	2.A FE	19,837,000	110.5080	22,101,500	20,000,000	19,926,739		16,418			3.400	3.497	FA	283,333	680,000	01/13/2015	02/01/2025
40414L-AN-9	HCP INC SR NT			1	2.A FE	19,726,074	113.5230	22,591,157	19,900,000	19,814,647		17,291			4.000	4.107	JD	66,333	796,000	05/14/2015	06/01/2025
40414L-AN-9	HCP INC SR NT	LS		1	2.A FE	99,126	113.5230	113,523	100,000	99,571		87			4.000	4.107	JD	333	4,000	05/14/2015	06/01/2025
40414L-AR-0	HCP INC SR NT			1	2.A FE	11,948,640	112.9940	13,559,244	12,000,000	11,955,169		4,423			3.500	3.551	JJ	193,667	431,667	06/20/2019	07/15/2029
42225U-AD-6	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	23,106,495	113.1560	26,648,120	23,550,000	23,213,288		52,487			3.500	3.784	FA	343,438	824,250	02/19/2019	08/01/2026
42225U-AF-1	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	23,317,366	113.3950	26,704,593	23,550,000	23,378,984		22,471			3.750	3.867	JJ	441,563	883,125	09/11/2018	07/01/2027
42225U-AF-1	HEALTHCARE TR OF AMER CO GUARNT	LS		1	2.B FE	3,929,934	113.3950	4,479,114	3,950,000	3,936,186		1,840			3.750	3.867	JJ	74,063	148,125	09/11/2018	07/01/2027
42225U-AG-9	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	9,193,451	108.9380	10,049,531	9,225,000	9,196,832		2,629			3.100	3.139	FA	108,035	261,349	09/05/2019	02/15/2030
42225U-AG-9	HEALTHCARE TR OF AMER CO GUARNT	LS		1	2.B FE	10,738,150	108.9380	11,738,070	10,775,000	10,742,099		3,071			3.100	3.139	FA	126,187	305,262	09/05/2019	02/15/2030
42225U-AH-7	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	24,799,000	99.9140	24,978,450	25,000,000	24,803,463		4,463			2.000	2.086	MS	129,167		09/14/2020	03/15/2031
42225U-AH-7	HEALTHCARE TR OF AMER CO GUARNT	LS		1	2.B FE	4,959,800	99.9140	4,995,690	5,000,000	4,960,693		893			2.000	2.086	MS	25,833		09/14/2020	03/15/2031
42249#-AC-3	HEALTHPARTNERS, INC SER 2020				1.F FE	10,000,000	118.1400	11,814,000	10,000,000	10,000,000					4.370	4.370	JJ	284,050		05/07/2020	07/01/2050
423012-AE-3	HEINEKEN NV SR NT 144A		D	1	2.A FE	32,477,972	121.3350	42,388,211	34,935,000	32,799,215		55,890			4.000	4.437	AO	349,350	1,397,400	02/13/2018	10/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
423012-AF-0	HEINEKEN NV SR NT 144A		D	1	2.A FE	37,400,100	113.8030	42,676,113	37,500,000	37,454,625		4,978			3.500	3.518	JJ	554,167	1,312,500	12/05/2019	01/29/2028
423012-AG-8	HEINEKEN NV SR NT 144A		D	1	2.A FE	4,961,050	128.8010	6,440,030	5,000,000	4,963,623		726			4.350	4.397	MS	55,583	217,500	03/20/2017	03/29/2047
42307T-AH-1	HEINZ FINANCE CO GUARNT 144A			1	3.A FE	641,729	143.1710	715,857	500,000	636,804		(4,447)			7.125	4.870	FA	14,844	35,625	11/21/2019	08/01/2039
427096-B*-2	HERCULES CAPITAL SR NT SER 20-2				2.B Z	1,000,000	101.3400	1,013,400	1,000,000	1,000,000					4.500	4.500	MS	7,125		11/04/2020	03/04/2026
427096-A#-9	HERCULES CAPITAL SR NT SER B				2.A PL	5,019,231	107.2700	5,384,129	5,019,231	5,019,231					4.310	4.310	JD	16,826	108,164	06/03/2020	06/03/2025
427096-A@-1	HERCULES CAPITAL, INC				2.A PL	3,680,769	106.1300	3,906,400	3,680,769	3,680,769					4.280	4.280	FA	63,890	78,768	02/05/2020	02/05/2025
427866-BB-3	HERSHEY CO SR NT			1	1.F FE	1,021,979	114.3080	1,085,923	950,000	1,021,055		(925)			3.125	2.744	MN	3,793	14,844	06/09/2020	11/15/2049
42809H-AG-2	HESS CORP SR NT			1	3.A FE	9,799,800	110.2470	11,024,723	10,000,000	9,854,329		19,723			4.300	4.571	AO	107,500	430,000	02/12/2018	04/01/2027
428291-AM-0	HEXCEL CORP SR NT			1	2.C FE	6,979,910	112.2640	7,858,448	7,000,000	6,989,573		1,975			4.700	4.736	FA	124,289	329,000	07/29/2015	08/15/2025
428291-AN-8	HEXCEL CORP SR NT			1	2.C FE	36,094,554	108.0880	38,763,585	35,863,000	36,045,662		(26,097)			3.950	3.854	FA	535,156	1,416,589	01/16/2020	02/15/2027
G4445*-AA-6	HIGH SPEED RAIL FIN GTD SR NT SER A1		D		1.G PL	30,000,000	111.1040	33,331,173	30,000,000	30,000,000					3.790	3.790	MS	287,408	1,137,000	10/29/2012	03/30/2028
42981D-AA-4	HIGH STREET FDG TR II CO GUARNT 144A			1	2.A FE	12,000,000	127.2320	15,267,852	12,000,000	12,000,000					4.682	4.682	FA	212,251	561,840	03/08/2018	02/15/2048
42981C-AA-6	HIGH STREET FNDG TR I CO GUARNT 144A			1	2.A FE	16,634,488	115.2690	19,291,403	16,736,000	16,655,032		9,545			4.111	4.181	FA	259,918	688,017	01/17/2019	02/15/2028
42981C-AA-6	HIGH STREET FNDG TR I CO GUARNT 144A	LS		1	2.A FE	2,180,000	115.2690	2,512,862	2,180,000	2,180,000					4.111	4.181	FA	33,856	89,620	01/17/2019	02/15/2028
43148#-AA-7	HILL TOP ENERGY CTR SR SEC NT DUE 2029				3.A PL	30,000,000	90.7080	27,212,400	30,000,000	30,000,000					5.830	5.830	JD	4,858	2,445,685	03/02/2020	12/31/2029
40447@-AH-8	HMSHOST CORPORATION SER C SR NT				1.G PL	10,000,000	104.1400	10,414,000	10,000,000	10,000,000					5.400	5.400	MS	180,000	560,278	03/14/2013	09/01/2024
40447@-AJ-4	HMSHOST CORPORATION SER D SR NT				1.G PL	15,000,000	104.9800	15,747,000	15,000,000	15,000,000					5.450	5.450	MS	272,500	847,917	03/14/2013	09/01/2025
437076-AV-4	HOME DEPOT INC SR NT			1	1.F FE	4,976,400	154.5090	7,725,458	5,000,000	4,984,071		787			5.950	5.984	AO	74,375	297,500	03/28/2011	04/01/2041
437076-BH-4	HOME DEPOT INC SR NT			1	1.F FE	155,337	132.6620	172,461	130,000	154,558		(648)			4.250	3.146	AO	1,381	5,525	10/17/2019	04/01/2046
437076-BM-3	HOME DEPOT INC SR NT			1	1.F FE	18,374,899	111.7950	20,675,416	18,494,000	18,427,738		11,464			3.000	3.074	AO	138,705	554,820	02/03/2016	04/01/2026
437076-BM-3	HOME DEPOT INC SR NT	LS		1	1.F FE	1,496,301	111.7950	1,683,637	1,506,000	1,500,604		934			3.000	3.074	AO	11,295	45,180	02/03/2016	04/01/2026
437076-BP-6	HOME DEPOT INC SR NT			1	1.F FE	6,866,790	125.0340	8,752,366	7,000,000	6,873,772		1,722			3.500	3.590	MS	72,139	245,000	09/06/2016	09/15/2056
437076-BS-0	HOME DEPOT INC SR NT			1	1.F FE	137,436	127.7100	153,252	120,000	136,932		(419)			3.900	3.104	JD	208	4,680	10/17/2019	06/15/2047
437076-CA-8	HOME DEPOT INC SR NT			1	1.F FE	1,791,234	109.7380	1,975,288	1,800,000	1,792,098		864			2.500	2.576	AO	9,500	24,375	03/26/2020	04/15/2027
43761A-D#-0	HOMESERVE PLC SR NT		D		2.B Z	10,000,000	110.6150	11,061,479	10,000,000	10,000,000					3.340	3.340	FA	121,539		08/20/2020	08/20/2027
43761A-E*-3	HOMESERVE PLC SR NT		D		2.B	5,000,000	112.3990	5,619,971	5,000,000	5,000,000					3.580	3.580	FA	65,136		08/20/2020	08/20/2030
438516-AT-3	HONEYWELL INTERNATIONAL NT			1	1.F FE	14,906,100	142.9510	21,442,653	15,000,000	14,930,989		2,527			5.700	5.744	MS	251,750	855,000	03/12/2007	03/15/2037
438516-CC-8	HONEYWELL INTL SR NT			1	1.F FE	150,000	100.1600	150,240	150,000	150,000					0.483	0.483	FA	266		08/17/2020	08/19/2022
44107T-AY-2	HOST HOTELS & RESORTS LP SR NT SER H			1	2.C FE	3,474,590	102.3710	3,582,992	3,500,000	3,477,044		2,151			3.375	3.461	JD	5,250	118,125	11/12/2019	12/15/2029
44107T-AZ-9	HOST HOTELS & RESORTS LP SR NT SER I			1	2.C FE	987,020	104.9480	1,049,482	1,000,000	987,412		392			3.500	3.655	MS	12,736		08/11/2020	09/15/2030
42824C-AW-9	HP ENTERPRISE CO SR NT			1	2.B FE	117,718	116.9960	138,056	118,000	117,832		30			4.900	4.934	AO	1,221	5,782	12/30/2016	10/15/2025
42824C-AW-9	HP ENTERPRISE CO SR NT	LS		1	2.B FE	29,810,671	116.9960	34,960,831	29,882,000	29,839,401		7,711			4.900	4.934	AO	309,113	1,464,218	12/30/2016	10/15/2025
42824C-BK-4	HP ENTERPRISE CO SR NT			1	2.B FE	13,388,857	103.5670	13,891,442	13,413,000	13,390,696		1,839			1.750	1.783	AO	106,931		07/14/2020	04/01/2026
42824C-BK-4	HP ENTERPRISE CO SR NT	LS		1	2.B FE	3,830,093	103.5670	3,973,866	3,837,000	3,830,620		526			1.750	1.783	AO	30,589		07/14/2020	04/01/2026
42824C-BB-4	HP ENTERPRISE CO SR NT FRN			1	2.B FE	20,150,000	100.0140	20,152,896	20,150,000	20,150,000					0.954	0.954	JAJO	46,990	432,952	09/10/2018	10/05/2021
42824C-BD-0	HP ENTERPRISE CO SR NT FRN				2.B FE	797,193	100.0890	795,705	795,000	795,326		(1,624)			0.900	0.692	MJSD	358	12,073	11/25/2019	03/12/2021
42824C-BD-0	HP ENTERPRISE CO SR NT FRN	LS			2.B FE	606,755	100.0890	605,536	605,000	605,251		(1,249)			0.900	0.692	MJSD	272	9,188	11/25/2019	03/12/2021
40434L-AA-3	HP INC SR NT			1	2.B FE	5,671,868	105.8740	6,018,931	5,685,000	5,673,214		1,346			2.200	2.249	JD	4,864	62,535	06/09/2020	06/17/2025
40434L-AA-3	HP INC SR NT	LS		1	2.B FE	14,281,932	105.8740	15,155,848	14,315,000	14,285,322		3,390			2.200	2.249	JD	12,247	157,465	06/09/2020	06/17/2025
44328M-AK-0	HSBC BANK PLC SR NT 144A		D		1.E FE	799,304	100.1700	801,362	800,000	799,996		85			4.750	4.761	JJ	17,100	38,000	01/12/2011	01/19/2021
44328M-AK-0	HSBC BANK PLC SR NT 144A	LS	D		1.E FE	199,826	100.1700	200,341	200,000	199,999		21			4.750	4.761	JJ	4,275	9,500	01/12/2011	01/19/2021
40429C-GD-8	HSBC FINANCE CORP SR SUB		C		5.B GI	4,957,598	100.1340	4,806,437	4,800,000	4,802,711		(68,745)			6.676	5.188	JJ	147,762	320,448	05/11/2011	01/15/2021
404280-AL-3	HSBC HLDGS PLC SR NT		D		1.F FE	9,990,900	104.5860	10,458,636	10,000,000	9,998,855		1,053			4.875	4.886	JJ	226,146	487,500	11/14/2011	01/14/2022
404280-AM-1	HSBC HLDGS PLC SR NT		D		1.F FE	4,996,350	152.3320	7,616,620	5,000,000	4,996,870		72			6.100	6.105	JJ	141,486	305,000	11/14/2011	01/14/2042
404280-BT-5	HSBC HLDGS PLC SR NT		D	1	1.F FE	20,549,163	118.3050	24,246,653	20,495,000	20,542,747		(5,596)			4.583	4.544	JD	31,310	939,286	11/21/2019	06/19/2029
404280-CC-1	HSBC HLDGS PLC SR NT		D	1	1.F FE	1,602,026	115.4750	1,732,125	1,500,000	1,591,489		(9,393)			3.973	3.140	MN	6,456	59,595	11/21/2019	05/22/2030
404280-CG-2	HSBC HLDGS PLC SR NT		D	1	1.F FE	1,000,000	103.9140	1,039,143	1,000,000	1,000,000					1.999	2.019	JD	1,509	10,495	05/28/2020	06/04/2026
404280-CG-2	HSBC HLDGS PLC SR NT	LS	D	1	1.F FE	1,400,000	103.9140	1,454,800	1,400,000	1,400,000					1.999	2.019	JD	2,112	14,693	05/28/2020	06/04/2026
404280-CM-9	HSBC HLDGS PLC SR NT		D	1	1.F FE	3,650,000	101.6920	3,711,748	3,650,000	3,650,000					1.589	1.589	MN	5,961		11/17/2020	05/24/2027
404280-AQ-2	HSBC HLDGS PLC SUB		D		1.G FE	247,280	139.2530	348,132	250,000	247,585		52			5.250	5.323	MS	3,901	13,125	03/05/2014	03/14/2044
404280-AQ-2	HSBC HLDGS PLC SUB	LS	D		1.G FE	9,643,920	139.2530	13,577,147	9,750,000	9,655,799		2,023			5.250	5.323	MS	152,141	511,875	03/05/2014	03/14/2044

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
404280-AH-2	HSBC HLDGS PLC SUB NT		D		1.G FE	109,803	146.3350	160,968	110,000	109,848		5			6.500	6.514	MS	2,105	7,150	10/11/2007	09/15/2037
404280-AH-2	HSBC HLDGS PLC SUB NT	LS	D		1.G FE	3,883,037	146.3350	5,692,419	3,890,000	3,884,635		174			6.500	6.514	MS	74,450	252,850	10/11/2007	09/15/2037
443510-AG-7	HUBBELL INC SR NT			1	2.A FE	19,848,800	109.9040	21,980,723	20,000,000	19,915,483		14,710			3.350	3.440	MS	223,333	670,000	02/23/2016	03/01/2026
443510-AH-5	HUBBELL INC SR NT			1	2.A FE	16,046,548	106.2810	18,189,995	17,115,000	16,273,867		108,380			3.150	3.999	FA	203,669	539,123	05/30/2019	08/15/2027
443510-AJ-1	HUBBELL INC SR NT			1	2.A FE	25,854,205	108.8370	29,086,681	26,725,000	26,052,467		79,959			3.500	3.894	FA	353,364	935,375	07/24/2018	02/15/2028
443510-AJ-1	HUBBELL INC SR NT	LS		1	2.A FE	994,380	108.8370	1,088,370	1,000,000	995,812		508			3.500	3.894	FA	13,222	35,000	07/24/2018	02/15/2028
44409#-AA-9	HUDSON PACIFIC PROP LP SER D SR NT				2.C	13,000,000	107.8030	14,014,429	13,000,000	13,000,000					3.980	3.980	JJ	251,514	517,400	07/06/2016	07/06/2026
44409M-AB-2	HUDSON PACIFIC PROPERT CO GUARNT			1	2.C FE	16,772,710	115.6010	19,652,238	17,000,000	16,806,533		18,701			4.650	4.819	AO	197,625	790,500	02/20/2019	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIE CO GUARNT			1	2.C FE	99,268	106.2520	106,252	100,000	99,344		61			3.250	3.335	JJ	1,499	2,546	09/24/2019	01/15/2030
44409M-AC-0	HUDSON PACIFIC PROPERTIE CO GUARNT	LS		1	2.C FE	4,864,132	106.2520	5,206,348	4,900,000	4,867,850		3,002			3.250	3.335	JJ	73,432	124,746	09/24/2019	01/15/2030
44409M-AA-4	HUDSON PACIFIC PROPERTIE SR NT			1	2.C FE	34,059,572	110.3100	38,288,740	34,710,000	34,215,114		60,399			3.950	4.190	MN	228,508	1,371,045	06/27/2018	11/01/2027
444097-A*-0	HUDSON PACIFIC PROPERTIES SR NT DUE 2023				2.C FE	15,000,000	104.9210	15,738,188	15,000,000	15,000,000					4.340	4.340	JD	27,125	651,000	12/16/2015	01/02/2023
44416*-AG-1	HUDSON TRANS SR SEC SER 3				2.A PL	3,517,440	118.0620	4,152,760	3,517,440	3,517,440					4.440	4.440	FMAN	13,448	154,831	12/19/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2				2.A PL	613,261	118.0580	724,003	613,261	613,261					4.440	4.440	FMAN	2,345	26,995	11/29/2017	11/30/2032
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032				2.A PL	803,584	118.0580	948,696	803,584	803,584					4.440	4.440	FMAN	3,072	35,372	08/30/2017	11/30/2032
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033				2.A PL	21,703,167	119.0150	25,830,024	21,703,167	21,703,167					4.420	4.420	FMAN	82,605	952,626	08/29/2014	05/31/2033
444859-BA-9	HUMANA INC SR NT			1	2.C FE	17,867,430	104.4440	18,799,855	18,000,000	17,971,003		14,434			3.150	3.237	JD	47,250	567,000	01/17/2013	12/01/2022
444859-BB-7	HUMANA INC SR NT			1	2.C FE	16,954,390	128.1730	21,789,382	17,000,000	16,960,467		1,018			4.625	4.642	JD	65,521	786,250	05/08/2014	12/01/2042
444859-BE-1	HUMANA INC SR NT			1	2.C FE	3,300,282	134.7760	4,420,655	3,280,000	3,300,805		(591)			4.950	4.930	AO	40,590	162,360	10/17/2019	10/01/2044
444859-BE-1	HUMANA INC SR NT	LS		1	2.C FE	1,940,601	134.7760	2,628,133	1,950,000	1,941,608		182			4.950	4.930	AO	24,131	96,525	10/17/2019	10/01/2044
444859-BF-8	HUMANA INC SR NT			1	2.C FE	6,432,443	115.0870	7,365,568	6,400,000	6,426,717		(3,744)			3.950	3.874	MS	74,436	252,800	05/22/2019	03/15/2027
444859-BG-6	HUMANA INC SR NT			1	2.C FE	14,985,750	133.5810	20,037,081	15,000,000	14,986,641		251			4.800	4.806	MS	212,000	720,000	03/13/2017	03/15/2047
444859-BK-7	HUMANA INC SR NT			1	2.C FE	22,699,217	110.4120	25,008,288	22,650,000	22,693,628		(4,373)			3.125	3.099	FA	267,396	707,813	11/12/2019	08/15/2029
444859-BL-5	HUMANA INC SR NT			1	2.C FE	249,085	122.2480	305,619	250,000	249,108		17			3.950	3.971	FA	3,731	9,875	08/08/2019	08/15/2049
446150-AJ-3	HUNTINGTON BANCSHARES SR NT			1	2.A FE	34,931,050	100.3090	35,107,985	35,000,000	34,997,000		14,584			3.150	3.193	MS	327,688	1,102,500	03/09/2016	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES SR NT			1	2.A FE	5,491,695	101.8010	5,599,077	5,500,000	5,498,334		1,571			2.300	2.330	JJ	58,682	126,500	08/04/2016	01/14/2022
446150-AM-6	HUNTINGTON BANCSHARES SR NT			1	2.A FE	12,785,715	113.2230	14,543,487	12,845,000	12,806,739		8,972			4.000	4.074	MN	65,652	510,900	06/09/2020	05/15/2025
446150-AS-3	HUNTINGTON BANCSHARES SR NT			1	2.A FE	27,246,580	107.2450	28,956,057	27,000,000	27,239,827		(6,753)			2.550	2.438	FA	281,138	344,250	07/27/2020	02/04/2030
446413-AL-0	HUNTINGTON INGALLS INDUS CO GUARNT			1	2.C FE	37,885,423	112.0960	42,552,856	37,961,000	37,903,346		7,235			3.483	3.510	JD	110,182	1,322,182	06/15/2018	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUS CO GUARNT	LS		1	2.C FE	1,987,991	112.0960	2,241,925	2,000,000	1,990,838		1,149			3.483	3.510	JD	5,805	69,660	06/15/2018	12/01/2027
446413-AP-1	HUNTINGTON INGALLS INDUS SR NT 144A			1	2.C FE	599,976	118.4440	710,664	600,000	599,977		1			4.200	4.200	MN	4,200	14,770	03/26/2020	05/01/2030
446413-AP-1	HUNTINGTON INGALLS INDUS SR NT 144A	LS		1	2.C FE	19,399,224	118.4440	22,978,151	19,400,000	19,399,271		47			4.200	4.200	MN	135,800	477,563	03/26/2020	05/01/2030
44701Q-BE-1	HUNTSMAN INTL L SR NT			1	2.C FE	19,774,000	115.2170	23,043,335	20,000,000	19,806,879		18,599			4.500	4.641	MN	150,000	900,000	02/27/2019	05/01/2029
448055-AK-9	HUSKY ENERGY INC SR NT		A	1	2.B FE	20,377,445	107.1700	21,900,196	20,435,000	20,408,921		7,264			4.000	4.041	AO	172,562	817,400	10/25/2018	04/15/2024
448055-AK-9	HUSKY ENERGY INC SR NT	LS	A	1	2.B FE	1,197,492	107.1700	1,286,040	1,200,000	1,199,069		260			4.000	4.041	AO	10,133	48,000	10/25/2018	04/15/2024
448055-AP-8	HUSKY ENERGY INC SR NT		A	1	2.B FE	3,253,035	111.2640	3,553,766	3,194,000	3,246,975		(5,333)			4.400	4.367	AO	29,669	140,536	11/21/2019	04/15/2029
448055-AP-8	HUSKY ENERGY INC SR NT	LS	A	1	2.B FE	19,718,459	111.2640	21,942,334	19,721,000	19,718,842		211			4.400	4.367	AO	183,186	867,724	11/21/2019	04/15/2029
44841D-AB-8	HUTCHISON WHAMPOA FIN CO GUARNT 144A		D		1.F FE	9,988,400	109.4890	10,948,900	10,000,000	9,995,058		1,182			3.625	3.639	AO	61,424	362,500	10/28/2014	10/31/2024
44891A-BD-8	HYUNDAI CAPITAL AMERICA CO GUARNT 144A			1	2.A FE	4,998,750	110.4830	5,524,145	5,000,000	4,998,938		161			3.500	3.504	MN	28,681	175,972	10/28/2019	11/02/2026
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR NT 144A				2.A FE	12,396,436	106.2050	14,656,299	13,800,000	12,841,533		144,615			2.750	4.117	MS	99,092	379,500	12/19/2018	09/27/2026
44891A-AU-1	HYUNDAI CAPITAL AMERICA SR NT 144A				2.A FE	699,146	101.4610	710,226	700,000	699,849		282			3.750	3.792	JJ	12,615	26,250	06/04/2018	07/08/2021
44891A-AW-7	HYUNDAI CAPITAL AMERICA SR NT 144A				2.A FE	22,633,858	107.7910	24,478,319	22,709,000	22,668,388		15,496			4.125	4.200	JD	59,848	936,746	09/25/2018	06/08/2023
44891A-AW-7	HYUNDAI CAPITAL AMERICA SR NT 144A	LS			2.A FE	999,460	107.7910	1,077,913	1,000,000	999,723		106			4.125	4.200	JD	2,635	41,250	09/25/2018	06/08/2023
44891A-AZ-0	HYUNDAI CAPITAL AMERICA SR NT 144A				2.A FE	9,995,100	109.4350	10,943,490	10,000,000	9,996,857		934			4.300	4.311	FA	179,167	430,000	01/28/2019	02/01/2024
44891A-BB-2	HYUNDAI CAPITAL AMERICA SR NT 144A				2.A FE	9,999,500	106.6200	10,662,000	10,000,000	9,999,644		95			3.400	3.401	JD	10,389	340,000	06/17/2019	06/20/2024
459200-GL-9	IBM CORP NT			1	1.F FE	4,944,550	171.0940	8,554,685	5,000,000	4,953,790		1,136			8.000	8.099	AO	84,444	400,000	10/09/2008	10/15/2038
459200-JG-7	IBM CORP SR NT				1.F FE	99,665	113.4780	113,478	100,000	99,814		33			3.450	3.490	FA	1,265	3,450	02/16/2016	02/19/2026
459200-JG-7	IBM CORP SR NT	LS			1.F FE	24,816,585	113.4780	28,256,008	24,900,000	24,853,597		8,121			3.450	3.490	FA	314,985	859,050	02/16/2016	02/19/2026
459200-JX-0	IBM CORP SR NT				1.F FE	499,730	103.5520	517,759	500,000	499,874		89			2.850	2.869	MN	1,900	14,250	05/08/2019	05/13/2022
459200-JY-8	IBM CORP SR NT				1.F FE	473,186	108.3280	514,558	475,000	473,746		348			3.000	3.083	MN	1,821	14,250	05/08/2019	05/15/2024
459200-JY-8	IBM CORP SR NT	LS			1.F FE	896,562	108.3280	974,953	900,000	897,625		659			3.000	3.083	MN	3,450	27,000	05/08/2019	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-KA-8	IBM CORP SR NT				1.F FE	3,400,515	115.7080	3,644,788	3,150,000	3,371,534		(23,444)			3.500	2.561	MN	14,088	110,250	10/17/2019	05/15/2029
44930#-AE-9	ICL FINANCE INC SER B GTD SR NT		D		2.C	26,000,000	108.5520	28,223,576	26,000,000	26,000,000					5.160	5.160	JJ	618,627	1,341,600	01/15/2014	01/15/2024
44930#-AF-6	ICL FINANCE INC SER C GTD SR NT		D		2.C	25,000,000	112.3810	28,095,352	25,000,000	25,000,000					5.310	5.310	JJ	612,125	1,327,500	01/15/2014	01/15/2026
G4706#-AB-4	ICON INVESTMENTS FIVE ULTD CO SR NT		D		2.C Z	36,000,000	104.8560	37,748,269	36,000,000	36,000,000					2.320	2.320	JD	53,360		12/08/2020	12/08/2023
G4706#-AC-2	ICON INVESTMENTS FIVE ULTD CO SR NT		D		2.C Z	6,000,000	106.5230	6,391,375	6,000,000	6,000,000					2.430	2.430	JD	9,315		12/08/2020	12/08/2025
44929#-AK-0	ICRE REIT HLDGS SR NT				2.A	5,000,000	111.7680	5,588,396	5,000,000	5,000,000					3.760	3.760	JJ	91,911	188,000	01/05/2016	01/05/2028
44929#-AL-8	ICRE REIT HLDGS SR NT				2.A	7,000,000	112.8100	7,896,692	7,000,000	7,000,000					3.910	3.910	JJ	133,809	273,700	01/05/2016	01/05/2031
45138L-AS-2	IDAHO POWER CORP MTN DTD 06/22/07 SER G			1	1.E FE	16,966,170	144.7680	24,610,497	17,000,000	16,974,355		868			6.300	6.315	JD	47,600	1,071,000	06/19/2007	06/15/2037
45138L-BF-9	IDAHO PWR CO 1ST MTG			1	1.G FE	9,963,000	129.5710	12,957,106	10,000,000	9,964,834		682			4.200	4.222	MS	140,000	420,000	03/13/2018	03/01/2048
45138L-BE-2	IDAHO PWR CO 1ST MTG MTN DTD 03/10/16			1	1.E FE	6,981,940	120.6320	8,444,214	7,000,000	6,983,587		369			4.050	4.065	MS	94,500	283,500	03/07/2016	03/01/2046
45138L-AT-0	IDAHO PWR CORP 1ST MTG MTN DTD 10/18/07			1	1.E FE	4,986,600	142.8080	7,140,422	5,000,000	4,989,743		338			6.250	6.270	AO	65,972	312,500	10/15/2007	10/15/2037
45167R-AG-9	IDEX CORP SR NT			1	2.B FE	14,973,000	110.0920	16,513,826	15,000,000	14,974,573		1,573			3.000	3.021	MN	75,000	227,500	04/27/2020	05/01/2030
449538-AB-9	IFM COLONIAL PIPELINE 2 LLC				2.C PL	50,000,000	109.5360	54,767,878	50,000,000	50,000,000					3.640	3.640	JJ	839,222	910,000	01/15/2020	01/15/2030
44962L-AH-0	IHS MARKIT LTD SR NT			1	3.A FE	2,600,100	109.0780	2,726,950	2,500,000	2,575,844		(21,482)			3.625	2.668	MN	15,104	90,625	11/12/2019	05/01/2024
451866-SX-6	ILLINOIS CENTRAL RR CO SR NT		C	1	1.F FE	12,311,300	133.3380	13,333,831	10,000,000	11,820,340		(230,197)			7.700	4.501	MS	226,722	770,000	10/19/2018	09/15/2096
452308-AP-4	ILLINOIS TOOL WORKS INC SR NT			1	1.F FE	4,979,163	101.2880	5,064,417	5,000,000	4,998,167		2,528			3.375	3.428	MS	49,688	168,750	08/24/2011	09/15/2021
452308-AT-6	ILLINOIS TOOL WORKS INC SR NT			1	1.F FE	19,929,600	108.8060	21,761,296	20,000,000	19,975,023		7,330			3.500	3.542	MS	233,333	700,000	02/18/2014	03/01/2024
45262B-AC-7	IMPERIAL BRANDS FIN PLC CO GUARNT 144A		D	1	2.B FE	9,931	111.7740	11,177	10,000	9,937		6			3.875	3.976	JJ	167	388	11/21/2019	07/26/2029
45262B-AC-7	IMPERIAL BRANDS FIN PLC CO GUARNT 144A	LS	D	1	2.B FE	15,660,179	111.7740	17,649,173	15,790,000	15,675,607		11,006			3.875	3.976	JJ	263,441	611,863	11/21/2019	07/26/2029
453140-AB-1	IMPERIAL TOBACCO FINANCE CO GUARNT 144A		D	1	2.B FE	34,965,000	104.6880	36,640,884	35,000,000	34,991,567		3,785			3.500	3.512	FA	476,389	1,225,000	02/05/2013	02/11/2023
453140-AF-2	IMPERIAL TOBACCO FINANCE SR NT 144A		D	1	2.B FE	24,747,500	112.6220	28,155,500	25,000,000	24,871,343		24,583			4.250	4.375	JJ	472,222	1,062,500	10/15/2015	07/21/2025
45319#-AA-5	IMPERIAL VALLEY SOLAR I LLC SR NT				2.A PL	11,304,910	124.2040	14,041,175	11,304,910	11,304,910					6.000	6.000	JD	1,884	1,026,799	12/27/2012	06/30/2038
45326Y-A*-8	INCITEC PIVOT SR NT		D		2.B	15,000,000	111.8100	16,771,439	15,000,000	15,000,000					4.030	4.030	AO	102,429	604,500	10/30/2019	10/30/2028
45326Y-A@-6	INCITEC PIVOT SR NT		D		2.B	15,000,000	113.9870	17,098,036	15,000,000	15,000,000					4.130	4.130	AO	104,971	619,500	10/30/2019	10/30/2030
45434L-2A-1	INDIAN RAILWAY FINANCE SR NT 144A		D		2.C FE	20,000,000	106.2700	21,254,000	20,000,000	20,000,000					3.249	3.249	FA	249,090	324,900	02/06/2020	02/13/2030
454889-AM-8	INDIANA MICHIGAN PWR SR NT			1	1.G FE	11,252,100	142.6210	14,262,085	10,000,000	11,004,751		(39,008)			6.050	5.129	MS	178,139	605,000	07/26/2013	03/15/2037
454889-AT-3	INDIANA MICHIGAN PWR SR NT			1	1.G FE	4,971,400	129.2970	6,464,874	5,000,000	4,972,591		511			4.250	4.284	FA	80,278	212,500	08/06/2018	08/15/2048
454889-AQ-9	INDIANA MICHIGAN PWR SR NT SER K			1	1.G FE	6,975,990	130.8180	9,157,244	7,000,000	6,978,019		457			4.550	4.571	MS	93,781	318,500	02/29/2016	03/15/2046
455434-BH-2	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	4,967,900	139.6670	6,983,365	5,000,000	4,976,483		870			6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	15,870,803	128.0980	20,476,409	15,985,000	15,887,215		2,626			4.875	4.922	MN	129,878	779,269	11/21/2013	11/01/2041
455434-BR-0	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	9,873,700	125.7500	12,575,040	10,000,000	9,888,825		2,609			4.500	4.578	JD	37,500	450,000	06/10/2014	06/01/2044
455434-BQ-2	INDIANAPOLIS PWR & LT NT 144A			1	1.G FE	17,625,883	128.4610	22,840,365	17,780,000	17,646,573		3,248			4.650	4.704	JD	68,898	826,073	06/09/2020	06/01/2043
456472-AB-5	INDUSTRIAS PENOLES SAB D SR NT 144A		D	1	2.B FE	9,986,200	112.5000	11,250,000	10,000,000	9,987,694		1,153			4.150	4.167	MS	125,653	415,000	09/05/2019	09/12/2029
45662N-A*-4	INFINEON TECH AG SER A SR NT		D		2.C	5,000,000	108.8870	5,444,349	5,000,000	5,000,000					3.940	3.940	AO	47,061	197,000	04/05/2016	04/05/2024
45662N-A@-2	INFINEON TECH AG SER B SR NT		D		2.C	7,000,000	112.7740	7,894,180	7,000,000	7,000,000					4.100	4.100	AO	68,561	287,000	04/05/2016	04/05/2026
45662N-A#-0	INFINEON TECH AG SER C SR NT		D		2.C	18,000,000	115.9500	20,870,993	18,000,000	18,000,000					4.300	4.300	AO	184,900	774,000	04/05/2016	04/05/2028
45674C-AA-1	INFOR INC SR NT 144A			1	2.B FE	10,837,197	103.8740	11,270,325	10,850,000	10,838,595		1,398			1.750	1.774	JJ	108,651		06/02/2020	07/15/2025
456837-AP-8	ING GROEP NV SR NT		D		1.G FE	314,871	109.2570	327,771	300,000	310,936		(3,177)			3.550	2.385	AO	2,426	10,650	10/02/2019	04/09/2024
456837-AP-8	ING GROEP NV SR NT	LS	D		1.G FE	1,259,484	109.2570	1,311,083	1,200,000	1,243,742		(12,708)			3.550	2.385	AO	9,703	42,600	10/02/2019	04/09/2024
45685N-AA-4	ING GROEP NV SR NT 144A		D		1.G FE	2,765,705	117.6140	2,940,339	2,500,000	2,719,150		(40,243)			4.625	2.742	JJ	56,207	115,625	11/05/2019	01/06/2026
45687A-AG-7	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	6,971,668	143.6620	10,056,354	7,000,000	6,974,702		540			5.750	5.779	JD	17,889	402,500	06/16/2014	06/15/2043
45687A-AJ-1	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	20,801,776	109.0900	22,777,981	20,880,000	20,855,577		9,233			4.250	4.301	JD	39,440	887,400	06/16/2014	06/15/2023
45687A-AN-2	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	14,947,350	125.0190	18,752,895	15,000,000	14,949,980		956			4.300	4.321	FA	232,917	645,000	02/13/2018	02/21/2048
45687A-AP-7	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	19,950,200	115.4060	23,081,147	20,000,000	19,961,896		4,230			3.750	3.779	FA	270,833	750,000	02/13/2018	08/21/2028
456873-AB-4	INGERSOLL-RAND LUX FINAN CO GUARNT			1	2.B FE	14,913,750	110.4880	16,573,210	15,000,000	14,963,274		8,781			3.550	3.619	MN	88,750	532,500	10/23/2014	11/01/2024
456873-AD-0	INGERSOLL-RAND LUX FINAN CO GUARNT			1	2.B FE	4,554,031	117.0560	5,027,543	4,295,000	4,526,057		(24,376)			3.800	3.055	MS	45,336	163,210	11/05/2019	03/21/2029
456873-AD-0	INGERSOLL-RAND LUX FINAN CO GUARNT	LS		1	2.B FE	747,519	117.0560	825,243	705,000	742,927		(4,001)			3.800	3.055	MS	7,442	26,790	11/05/2019	03/21/2029
456873-AF-5	INGERSOLL-RAND LUX FINAN CO GUARNT			1	2.B FE	9,973,800	130.3640	13,036,391	10,000,000	9,974,569		440			4.500	4.516	MS	125,000	450,000	03/19/2019	03/21/2049
457187-AB-8	INGREDION INC SR NT			1	2.B FE	41,835,719	111.2350	49,418,163	44,427,000	42,448,891		294,976			3.200	4.068	AO	355,416	1,421,664	11/14/2018	10/01/2026
458140-AS-9	INTEL CORP SR NT			1	1.E FE	21,249,417	113.1530	23,756,489	20,995,000	21,123,915		(25,647)			3.700	3.579	JJ	327,989	776,815	09/24/2015	07/29/2025
458140-AS-9	INTEL CORP SR NT	LS		1	1.E FE	3,999,033	113.1530	4,531,781	4,005,000	4,001,995		592			3.700	3.579	JJ	62,567	148,185	09/24/2015	07/29/2025

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
45866F-AL-8	INTERCONTINENTALEXCHANGE SR NT			1	2.A FE	4,924,800	105.9880	5,299,410	5,000,000	4,925,720		920			3.000	3.077	JD	6,667	82,917	05/18/2020	06/15/2050
45866F-AN-4	INTERCONTINENTALEXCHANGE SR NT			1	2.A FE	2,339,637	100.8620	2,370,266	2,350,000	2,339,916		279			1.850	1.891	MS	15,820		08/17/2020	09/15/2032
458830-F@-0	INTERMOUNTAIN GAS CO SER C SR NT				2.A	5,000,000	118.3490	5,917,472	5,000,000	5,000,000					4.260	4.260	JD	10,650	213,000	06/13/2019	06/13/2049
460690-BH-2	INTERPUBLIC GRP COS SR NT			1	2.B FE	16,635,865	103.8860	17,587,895	16,930,000	16,886,017		34,866			4.000	4.224	MS	199,398	677,200	01/29/2014	03/15/2022
460690-BK-5	INTERPUBLIC GRP COS SR NT			1	2.B FE	9,990,987	106.8370	10,802,338	10,111,000	10,079,021		14,159			3.750	3.907	FA	143,239	379,163	03/06/2014	02/15/2023
460690-BL-3	INTERPUBLIC GRP COS SR NT			1	2.B FE	13,560,210	111.2660	15,067,614	13,542,000	13,559,626		(4,935)			4.200	4.157	AO	120,072	568,764	03/06/2019	04/15/2024
460690-BP-4	INTERPUBLIC GRP COS SR NT			1	2.B FE	5,680,962	120.7800	6,884,476	5,700,000	5,684,546		1,620			4.650	4.692	AO	66,263	265,050	09/18/2018	10/01/2028
460690-BP-4	INTERPUBLIC GRP COS SR NT	LS		1	2.B FE	4,285,638	120.7800	5,193,552	4,300,000	4,288,342		1,222			4.650	4.692	AO	49,988	199,950	09/18/2018	10/01/2028
460690-BN-9	INTERPUBLIC GRP COS SR NT SER 3YR				2.B FE	249,828	102.5060	256,265	250,000	249,956		58			3.750	3.774	AO	2,344	9,375	09/18/2018	10/01/2021
461070-AC-8	INTERSTATE P&L CO BOND			1	2.A FE	14,028,940	134.4130	18,817,818	14,000,000	14,018,805		(932)			6.450	6.434	AO	190,633	903,000	10/14/2003	10/15/2033
461070-AD-6	INTERSTATE P&L CO BOND			1	2.A FE	4,982,700	133.9760	6,698,821	5,000,000	4,988,458		539			6.300	6.326	MN	52,500	315,000	05/03/2004	05/01/2034
461070-AE-4	INTERSTATE POWER & LIGHT CO SR NT			1	2.A FE	2,982,420	110.7370	3,322,101	3,000,000	2,994,186		1,098			5.500	5.549	JJ	76,083	165,000	07/18/2005	07/15/2025
461070-AN-4	INTERSTATE PWR & LT SR NT			1	2.A FE	40,360,763	115.4670	46,908,325	40,625,000	40,383,126		5,528			3.700	3.736	MS	442,587	1,503,125	09/13/2016	09/15/2046
461070-AQ-7	INTERSTATE PWR & LT SR NT			1	2.A FE	5,478,999	115.5120	6,051,657	5,239,000	5,446,526		(21,812)			3.600	3.053	AO	47,151	188,604	06/27/2019	04/01/2029
461070-AS-3	INTERSTATE PWR & LT SR NT			1	2.A FE	4,978,750	105.7460	5,287,304	5,000,000	4,979,854		1,104			2.300	2.348	JD	9,583	57,181	05/26/2020	06/01/2030
459506-AE-1	INTL FLAVOR & FRAGRANCES SR NT			1	2.B FE	24,982,512	122.8800	30,342,825	24,693,000	24,965,109		(5,829)			4.375	4.303	JD	90,027	1,080,319	02/12/2018	06/01/2047
459506-AK-7	INTL FLAVOR & FRAGRANCES SR NT			1	2.B FE	34,517,015	118.3810	40,841,312	34,500,000	34,513,817		(1,472)			4.450	4.444	MS	405,135	1,535,250	10/10/2018	09/26/2028
460146-CL-5	INTL PAPER CO SR NT			1	2.B FE	11,948,280	113.3020	13,596,249	12,000,000	11,972,882		4,790			3.800	3.850	JJ	210,267	456,000	05/14/2015	01/15/2026
460146-CP-6	INTL PAPER CO SR NT			1	2.B FE	5,649,677	110.1000	6,243,758	5,671,000	5,657,768		1,939			3.000	3.042	FA	64,271	170,130	08/02/2016	02/15/2027
460146-CP-6	INTL PAPER CO SR NT	LS		1	2.B FE	9,293,923	110.1000	10,271,208	9,329,000	9,307,232		3,189			3.000	3.042	FA	105,729	279,870	08/02/2016	02/15/2027
46051M-AC-6	INTL TRANSMISSION NT SER C 144A			1	1.F FE	13,885,850	133.2860	18,660,026	14,000,000	13,917,139		3,174			6.125	6.185	MS	216,757	857,500	07/28/2006	03/31/2036
46124H-AA-4	INTUIT INC				1.G FE	399,904	100.8370	403,347	400,000	399,920		16			0.650	0.658	JJ	1,314		06/25/2020	07/15/2023
46124H-AC-0	INTUIT INC SR NT			1	1.G FE	2,847,321	102.3150	2,915,981	2,850,000	2,847,505		184			1.350	1.364	JJ	19,451		06/25/2020	07/15/2027
46132B-AD-1	INVERSIONES ALSACIA SA SR SEC 144A		D		6. *	3.5000	522,181	14,919,469							8.000	8.000	JD			12/17/2014	12/31/2021
46128M-AN-1	INVERSIONES CMPC SA CO GUARNT 144A		D	1	2.C FE	11,980,200	112.0000	13,440,000	12,000,000	11,981,801		1,601			3.850	3.870	JJ	215,600	231,000	01/08/2020	01/13/2030
46132F-AA-8	INVESCO FINANCE PLC CO GUARNT			1	2.A FE	14,586,572	105.0250	15,286,457	14,555,000	14,561,819		(3,409)			3.125	3.103	MN	39,167	454,844	01/08/2013	11/30/2022
46132F-AA-8	INVESCO FINANCE PLC CO GUARNT	LS		1	2.A FE	1,443,858	105.0250	1,517,618	1,445,000	1,444,755		123			3.125	3.103	MN	3,888	45,156	01/08/2013	11/30/2022
46132F-AD-2	INVESCO FINANCE PLC CO GUARNT				2.A FE	16,857,978	112.8100	19,189,035	17,010,000	16,903,261		18,654			3.750	3.888	JJ	294,131	637,875	10/19/2018	01/15/2026
462613-AN-0	IPALCO ENTERPRISES INC SEC 144A			1	2.C FE	249,773	115.4430	288,609	250,000	249,786		13			4.250	4.261	MN	1,771	5,814	04/08/2020	05/01/2030
462613-AM-2	IPALCO ENTERPRISES INC SR SEC SER WI			1	2.C FE	749,294	108.9970	817,479	750,000	749,589		103			3.700	3.716	MS	9,250	27,750	01/12/2018	09/01/2024
44985G-AD-3	IPIC GMTN LTD CO GUARNT 144A		D		1.C FE	9,974,300	105.7840	10,578,440	10,000,000	9,996,326		2,972			5.500	5.533	MS	183,333	550,000	10/27/2011	03/01/2022
462629-A@-5	IPSEN SA SR NT		D		3.A	40,000,000	115.8190	46,327,728	40,000,000	40,000,000					3.860	3.860	JJ	677,644	1,543,850	07/23/2019	07/23/2029
463556-A@-9	IROQUOIS GAS SER A SR NT				2.A	15,000,000	108.3630	16,254,389	15,000,000	15,000,000					4.120	4.120	JD	27,467	618,000	05/09/2019	05/09/2034
463556-AD-2	IROQUOIS GAS SR NT 144A				2.A FE	4,129,405	106.4670	4,396,446	4,129,405	4,129,405					6.100	6.100	AO	42,682	244,628	08/08/2002	10/31/2027
C4862#-AC-6	ISLAND TIMBERLANDS FIN CORP SR SER 3		A		2.A PL	24,000,000	133.2090	31,970,261	24,000,000	24,000,000					6.260	6.260	MS	500,800	1,502,405	08/30/2005	08/30/2030
465077-AK-1	ISRAEL ELEC CORP LTD SR SEC 144A		D	1	2.B FE	9,903,100	113.2270	11,322,650	10,000,000	9,956,677		9,903			5.000	5.125	MN	68,056	500,000	11/05/2014	11/12/2024
465077-AL-9	ISRAEL ELEC CORP LTD SR SEC SER GMTN144A		D		2.B FE	16,481,281	115.7500	19,087,175	16,490,000	16,498,470		(1,610)			4.250	4.238	FA	266,703	700,825	11/21/2019	08/14/2028
465077-AE-5	ISRAEL ELECTRIC CORP LTD SR NT 144A		D		2.B FE	9,982,700	144.7980	14,479,801	10,000,000	9,982,735		3			8.100	8.114	JD	36,000	810,000	01/01/2003	12/15/2096
465685-AJ-4	ITC HLDGS CORP SR NT			1	2.B FE	6,976,620	108.9850	7,628,931	7,000,000	6,990,962		2,410			3.650	3.690	JD	11,356	255,500	05/28/2014	06/15/2024
450319-B#-4	ITC MIDWEST LLC 1ST MTG				1.F	26,000,000	124.5720	32,388,838	26,000,000	26,000,000					3.830	3.830	AO	232,353	995,800	04/07/2015	04/07/2055
450319-AA-6	ITC MIDWEST LLC 1ST MTG 144A			1	1.F FE	9,969,900	139.4300	13,943,002	10,000,000	9,976,819		749			6.150	6.172	JJ	257,958	615,000	01/15/2008	01/31/2038
82894*-BA-4	J.R. SIMPLOT CO SER B SR NT				2.C	14,000,000	117.3710	16,432,003	14,000,000	14,000,000					4.730	4.730	MN	110,367	662,200	05/01/2019	05/01/2031
82894*-BB-2	J.R. SIMPLOT CO SER C SR NT				2.C	11,000,000	117.1700	12,888,662	11,000,000	11,000,000					4.880	4.880	MN	89,467	536,800	05/01/2019	05/01/2034
46653K-AA-6	JAB HLDGS BV CO GUARNT 144A		D	1	2.B FE	498,440	100.5370	502,686	500,000	498,455		15			2.200	2.235	MN	1,161		11/18/2020	11/23/2030
466313-AG-8	JABIL CIRCUIT INC SR NT			1	2.C FE	2,800,000	106.5380	2,983,064	2,800,000	2,800,000					4.700	4.700	MS	38,749	131,600	08/15/2012	09/15/2022
466313-AH-6	JABIL INC SR NT			1	2.C FE	22,411,500	113.0920	25,445,763	22,500,000	22,434,119		7,966			3.950	3.998	JJ	417,219	888,750	01/18/2018	01/12/2028
466313-AJ-2	JABIL INC SR NT			1	2.C FE	1,215,905	111.2820	1,340,942	1,205,000	1,215,018		(887)			3.600	3.581	JJ	20,003	21,690	01/15/2020	01/15/2030
466313-AJ-2	JABIL INC SR NT	LS		1	2.C FE	8,799,555	111.2820	9,787,208	8,795,000	8,799,183		(371)			3.600	3.581	JJ	145,997	158,310	01/15/2020	01/15/2030
466313-AK-9	JABIL INC SR NT	LS		1	2.C FE	2,978,340	106.0310	3,180,944	3,000,000	2,979,162		822			3.000	3.081	JJ	42,000		07/06/2020	01/15/2031
46849L-SS-1	JACKSON NATL LIFE GLBL SR SEC 144A				1.F FE	299,775	107.5150	322,545	300,000	299,895		32			3.250	3.262	JJ	4,090	9,750	01/24/2017	01/30/2024
46849L-SX-0	JACKSON NATL LIFE GLBL SR SEC FRN 144A				1.F FE	350,000	100.8950	353,131	350,000	350,000					0.981	0.981	MJSD	29	5,971	06/20/2017	06/27/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47015P-AD-0	JAMAICA DIVERSIFIED PYMT RIGHTS CO		D		3.B FE	60,000,000	111.5190	66,911,134	60,000,000	60,000,000					5.250	5.250	MJSD	140,000	656,250	09/30/2020	09/15/2030
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1		D		3.A FE	9,590,005	101.2160	9,706,604	9,590,005	9,590,005					5.875	5.875	JAJO	129,898	543,810	05/18/2015	07/08/2022
445658-CD-7	JB HUNT TRANSPRT SVCS CO GUARNT			1	2.A FE	25,417,257	108.9710	27,406,126	25,150,000	25,253,737		(30,277)			3.850	3.711	MS	285,103	968,275	02/19/2015	03/15/2024
445658-CF-2	JB HUNT TRANSPRT SVCS SR NT			1	2.A FE	31,395,430	114.8290	35,597,114	31,000,000	31,312,498		(54,682)			3.875	3.657	MS	400,417	1,201,250	06/26/2019	03/01/2026
47215T-AA-6	JB Y CO SA DE CV CO GUARNT 144A		D		2.B FE	9,900,500	108.7780	10,877,825	10,000,000	9,951,845		9,941			3.750	3.871	MN	50,000	375,000	05/06/2015	05/13/2025
472319-AM-4	JEFFERIES GRP LLC SR NT				2.C FE	1,220,375	137.3590	1,442,268	1,050,000	1,216,044		(3,912)			6.500	5.278	JJ	30,523	68,250	11/21/2019	01/20/2043
476556-CX-1	JERSEY CENTRAL PWR & LT SR NT			1	3.A FE	29,112,732	128.3880	36,711,264	28,594,000	29,023,301		(15,371)			6.150	6.004	JD	146,544	1,758,531	08/23/2013	06/01/2037
47717#-AA-9	JETPEAK LLC SEC				3.A PL	38,638,151	94.0450	36,337,249	38,638,151	38,638,151					5.000	5.000	MJSD	5,366	1,920,370	11/15/2019	06/30/2037
46667@-AA-3	JH EXGEN HOLDINGS LLC SEC				2.C PL	22,616,507	103.3760	23,380,041	22,616,507	22,616,507					3.000	3.000	JD	355,388	179,047	03/25/2020	06/30/2030
832696-AK-4	JM SMUCKER CO GUARNT				2.B FE	31,213,998	111.4580	34,848,524	31,266,000	31,239,512		5,471			3.500	3.521	MS	322,214	1,094,310	10/13/2015	03/15/2025
832696-AM-0	JM SMUCKER CO GUARNT				2.B FE	15,854,377	122.6390	19,622,185	16,000,000	15,873,160		6,116			4.250	4.324	MS	200,222	680,000	11/02/2018	03/15/2035
832696-AP-3	JM SMUCKER CO GUARNT				2.B FE	8,849,288	123.9930	11,159,326	9,000,000	8,863,905		3,069			4.375	4.425	MS	115,938	393,750	01/18/2017	03/15/2045
832696-AP-3	JM SMUCKER CO GUARNT	LS			2.B FE	6,027,554	123.9930	7,439,551	6,000,000	6,025,692		(600)			4.375	4.425	MS	77,292	262,500	01/18/2017	03/15/2045
832696-AR-9	JM SMUCKER CO SR NT			1	2.B FE	15,757,938	111.1460	18,883,682	16,990,000	16,021,655		116,899			3.375	4.339	JD	25,485	573,413	01/15/2019	12/15/2027
832696-AR-9	JM SMUCKER CO SR NT	LS		1	2.B FE	931,452	111.1460	1,122,573	1,010,000	946,157		7,678			3.375	4.339	JD	1,515	34,088	01/15/2019	12/15/2027
832696-AS-7	JM SMUCKER CO SR NT			1	2.B FE	3,205,044	105.8510	3,424,277	3,235,000	3,207,185		2,142			2.375	2.480	MS	22,623	39,696	03/10/2020	03/15/2030
832696-AS-7	JM SMUCKER CO SR NT	LS		1	2.B FE	1,748,656	105.8510	1,868,269	1,765,000	1,749,825		1,168			2.375	2.480	MS	12,343	21,658	03/10/2020	03/15/2030
24422E-UY-3	JOHN DEERE CAP SR NT MTN DTD 07/18/19				1.F FE	4,996,100	111.3180	5,565,880	5,000,000	4,996,601		347			2.800	2.809	JJ	63,389	140,000	07/15/2019	07/18/2029
24422E-TC-3	JOHN DEERE CAPITAL CORP SR NT				1.F FE	6,980,610	112.5950	7,881,684	7,000,000	6,990,077		1,917			3.400	3.433	MS	72,722	238,000	09/08/2015	09/11/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYS NT				1.D FE	22,793,110	124.6090	28,660,027	23,000,000	22,809,766		4,286			3.837	3.888	MN	112,765	882,510	11/09/2016	05/15/2046
478160-AL-8	JOHNSON & JOHNSON				1.A FE	105,347	140.1120	106,485	76,000	104,197		(1,150)			4.950	1.627	MN	481	1,881	06/09/2020	05/15/2033
478160-BV-5	JOHNSON & JOHNSON SR NT			1	1.A FE	216,448	127.5280	242,304	190,000	215,607		(700)			3.700	2.929	MS	2,343	7,030	10/17/2019	03/01/2046
478160-CP-7	JOHNSON & JOHNSON SR NT			1	1.A FE	699,524	100.4960	703,472	700,000	699,547		23			0.950	0.960	MS	2,328		08/20/2020	09/01/2027
478165-AH-6	JOHNSON & SON INC SR NT 144A			1	1.G FE	14,971,050	139.0360	20,855,472	15,000,000	14,973,487		515			4.750	4.762	AO	150,417	712,500	10/13/2015	10/15/2046
78408L-AC-1	JOHNSON & SON INC SR NT 144A			1	1.G FE	14,932,800	123.8300	18,574,430	15,000,000	14,940,633		1,401			4.350	4.377	MS	164,938	652,500	09/30/2014	09/30/2044
478375-AU-2	JOHNSON CONTROLS INTL PL SR NT			1	2.B FE	4,954,400	131.4370	6,571,848	5,000,000	4,957,456		835			4.500	4.556	FA	85,000	225,000	02/02/2017	02/15/2047
478375-AR-9	JOHNSON CONTROLS INTL PL SR NT SER			1	2.B FE	37,714,925	113.2820	42,656,325	37,655,000	37,690,620		(6,342)			3.900	3.879	FA	558,863	1,468,545	12/28/2016	02/14/2026
478375-AS-7	JOHNSON CONTROLS INTL PL SR NT SER			1	2.B FE	14,921,849	137.3010	20,595,123	15,000,000	14,927,186		1,435			5.125	5.160	MS	228,490	768,750	12/28/2016	09/14/2045
478375-AG-3	JOHNSON CONTROLS INTL STEPUP SER			1	2.B FE	11,822,201	108.4670	12,828,361	11,827,000	11,824,600		631			3.625	3.631	JJ	213,173	428,729	12/28/2016	07/02/2024
478375-AG-3	JOHNSON CONTROLS INTL STEPUP SER	LS		1	2.B FE	1,172,524	108.4670	1,272,315	1,173,000	1,172,762		63			3.625	3.631	JJ	21,143	42,521	12/28/2016	07/02/2024
478375-AL-2	JOHNSON CONTROLS INTL STEPUP SER			1	2.B FE	4,972,107	131.8650	6,593,272	5,000,000	4,974,324		592			4.625	4.661	JJ	114,983	231,250	12/28/2016	07/02/2044
47837R-AA-8	JOHNSON CONTROLS/TYCO FI SR NT				2.B FE	49,845	102.0730	51,037	50,000	49,849		4			1.750	1.784	MS	267		09/08/2020	09/15/2030
47837R-AA-8	JOHNSON CONTROLS/TYCO FI SR NT	LS		1	2.B FE	3,389,426	102.0730	3,470,487	3,400,000	3,389,722		296			1.750	1.784	MS	18,181		09/08/2020	09/15/2030
46625H-LL-2	JPMORGAN CHASE & CO JR SUB				1.G FE	12,345	141.6720	14,167	10,000	12,276		(58)			4.950	4.921	JD	41	495	10/17/2019	06/01/2045
46625H-LL-2	JPMORGAN CHASE & CO JR SUB	LS			1.G FE	5,223,645	141.6720	7,381,125	5,210,000	5,225,517		(549)			4.950	4.921	JD	21,491	257,895	10/17/2019	06/01/2045
46625H-JE-1	JPMORGAN CHASE & CO SR NT				1.F FE	263,495	105.1710	262,927	250,000	260,126		(3,369)			3.250	0.882	MS	2,212	4,063	05/29/2020	09/23/2022
46625H-JH-4	JPMORGAN CHASE & CO SR NT				1.F FE	12,967,002	105.8610	13,498,370	12,751,000	12,842,696		(42,496)			3.200	2.839	JJ	176,814	408,032	12/26/2017	01/25/2023
46625H-JT-8	JPMORGAN CHASE & CO SR NT				1.F FE	10,160,500	110.0440	11,004,357	10,000,000	10,056,755		(17,083)			3.875	3.679	FA	161,458	387,500	04/07/2014	02/01/2024
46625H-JX-9	JPMORGAN CHASE & CO SR NT				1.F FE	88,564	110.5670	98,404	89,000	88,835		45			3.625	3.684	MN	430	3,226	05/06/2014	05/13/2024
46625H-JX-9	JPMORGAN CHASE & CO SR NT	LS			1.F FE	9,862,436	110.5670	10,958,248	9,911,000	9,892,641		5,034			3.625	3.684	MN	47,903	359,274	05/06/2014	05/13/2024
46625H-KC-3	JPMORGAN CHASE & CO SR NT			1	1.F FE	1,989,900	109.5260	2,190,518	2,000,000	1,994,253		1,305			3.125	3.201	JJ	27,431	62,500	07/10/2017	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO SR NT			1	1.F FE	10,690,500	113.6040	11,360,387	10,000,000	10,529,326		(108,352)			3.900	2.654	JJ	179,833	390,000	06/28/2019	07/15/2025
46647P-AA-4	JPMORGAN CHASE & CO SR NT			1	1.F FE	20,304,132	130.9680	26,527,540	20,255,000	20,303,193		(851)			4.260	4.244	FA	309,193	859,775	06/09/2020	02/22/2048
46647P-AM-8	JPMORGAN CHASE & CO SR NT			1	1.F FE	20,447,353	113.7290	23,229,061	20,425,000	20,444,603		(2,480)			3.509	3.493	JJ	314,557	716,713	11/21/2019	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO SR NT			1	1.F FE	9,256,418	126.0680	11,634,788	9,229,000	9,256,059		(359)			3.897	3.880	JJ	157,848	356,244	06/09/2020	01/23/2049
46647P-AN-6	JPMORGAN CHASE & CO SR NT	LS		1	1.F FE	946,000	126.0680	1,192,600	946,000	946,000					3.897	3.880	JJ	16,180	36,866	06/09/2020	01/23/2049
46647P-AR-7	JPMORGAN CHASE & CO SR NT			1	1.F FE	1,093,668	117.4040	1,179,910	1,005,000	1,083,128		(9,497)			4.005	2.821	AO	7,603	40,250	11/21/2019	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO SR NT			1	1.F FE	9,000,000	119.5590	10,760,295	9,000,000	9,000,000					4.203	4.203	JJ	166,019	378,270	07/16/2018	07/23/2029
46647P-BV-7	JPMORGAN CHASE & CO SR NT			1	1.F FE	8,676,000	102.6310	8,904,278	8,676,000	8,676,000					2.525	2.525	MN	25,558		11/12/2020	11/19/2041
46647P-BV-7	JPMORGAN CHASE & CO SR NT	LS		1	1.F FE	1,324,000	102.6310	1,358,836	1,324,000	1,324,000					2.525	2.525	MN	3,900		11/12/2020	11/19/2041
48126B-AA-1	JPMORGAN CHASE & CO SR NT				1.F FE	10,444,503	148.8530	15,391,398	10,340,000	10,444,349		(2,217)			5.400	5.311	JJ	271,425	551,340	06/09/2020	01/06/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48128B-AB-7	JPMORGAN CHASE & CO SR NT			1	1.F FE	249,993	102.7230	256,809	250,000	249,997		1			2.972	2.973	JJ	3,426	7,430	12/01/2016	01/15/2023
46647P-AD-8	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	2,486,592	100.9420	2,488,218	2,465,000	2,476,605		(8,699)			1.115	0.755	JAJO	5,114	53,980	11/01/2019	04/25/2023
46647P-AL-0	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	10,109,826	125.8530	12,704,863	10,095,000	10,109,632		(194)			3.964	3.955	MN	51,132	398,283	06/09/2020	11/15/2048
46647P-AQ-9	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	1,001,560	100.8480	1,008,480	1,000,000	1,001,021		(428)			0.939	0.894	JAJO	1,826	20,219	09/23/2019	04/23/2024
46647P-AX-4	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	11,380,089	122.0100	13,689,572	11,220,000	11,362,154		(15,806)			4.452	4.254	JD	36,076	499,514	11/21/2019	12/05/2029
48128B-AC-5	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	5,055,100	100.8270	5,041,340	5,000,000	5,026,416		(25,077)			1.237	0.726	JAJO	13,400	118,464	11/06/2019	01/15/2023
059438-AK-7	JPMORGAN CHASE & CO SUB				1.G FE	239,008	139.8060	251,650	180,000	231,010		(7,207)			8.000	3.042	AO	2,480	14,400	11/21/2019	04/29/2027
46625H-JM-3	JPMORGAN CHASE & CO SUB				1.G FE	24,810,500	150.5640	37,640,985	25,000,000	24,832,675		3,574			5.625	5.678	FA	527,344	1,406,250	08/14/2013	08/16/2043
46625H-JY-7	JPMORGAN CHASE & CO SUB				1.G FE	7,525,131	111.9810	8,465,793	7,560,000	7,547,618		3,457			3.875	3.927	MS	90,326	292,078	06/09/2020	09/10/2024
46625H-JY-7	JPMORGAN CHASE & CO SUB	LS			1.G FE	2,471,954	111.9810	2,782,737	2,485,000	2,479,584		1,338			3.875	3.927	MS	29,691	96,294	06/09/2020	09/10/2024
46625H-JZ-4	JPMORGAN CHASE & CO SUB				1.G FE	4,154,876	116.9060	4,463,486	3,818,000	4,103,861		(43,669)			4.125	2.747	JD	7,000	157,493	11/19/2019	12/15/2026
46625H-JZ-4	JPMORGAN CHASE & CO SUB	LS			1.G FE	471,424	116.9060	505,036	432,000	465,627		(5,138)			4.125	2.747	JD	792	17,820	11/19/2019	12/15/2026
46625H-RX-0	JPMORGAN CHASE & CO SUB			1	1.G FE	10,157,873	113.6540	11,547,219	10,160,000	10,162,309		217			3.625	3.617	JD	30,692	365,400	06/09/2020	12/01/2027
46647P-BP-0	JPMORGAN CHASE & CO SUB FRN			1	1.G FE	5,750,000	109.6590	6,305,398	5,750,000	5,750,000					2.585	2.605	MN	19,894	84,985	05/06/2020	05/13/2031
46625H-JJ-0	JPMORGAN CHASE & CO SUB NT				1.G FE	14,627,800	106.8800	16,032,009	15,000,000	14,893,651		42,600			3.375	3.694	MN	84,375	506,250	01/22/2014	05/01/2023
48203R-AG-9	JUNIPER NETWORKS INC SR NT			1	2.B FE	2,995,410	111.5950	3,347,852	3,000,000	2,998,305		481			4.500	4.519	MS	39,750	135,000	02/27/2014	03/15/2024
48203R-AN-4	JUNIPER NETWORKS INC SR NT			1	2.B FE	249,940	101.1900	252,975	250,000	249,941		1			1.200	1.205	JD	175		12/03/2020	12/10/2025
483050-AD-5	KAISER FOUNDATION HOSPIT CO GUARNT			1	1.D FE	937,653	130.2420	989,840	760,000	935,102		(2,551)			4.150	2.880	MN	5,257	15,770	06/09/2020	05/01/2047
48305Q-AB-9	KAISER FOUNDATION HOSPIT SR NT			1	1.D FE	7,810,931	137.2130	11,229,521	8,184,000	7,862,268		8,163			4.875	5.182	AO	99,743	398,970	08/21/2013	04/01/2042
48305Q-AB-9	KAISER FOUNDATION HOSPIT SR NT	LS			1.D FE	95,484	137.2130	137,213	100,000	96,106		99			4.875	5.182	AO	1,219	4,875	08/21/2013	04/01/2042
485134-BP-4	KANSAS CITY PWR & LT SR NT			1	1.F FE	19,928,800	112.6620	22,532,352	20,000,000	19,963,827		7,054			3.650	3.693	FA	275,778	730,000	08/13/2015	08/15/2025
485134-BQ-2	KANSAS CITY PWR & LT SR NT			1	1.F FE	9,972,900	128.5830	12,858,293	10,000,000	9,974,630		514			4.200	4.216	JD	18,667	420,000	06/13/2017	06/15/2047
485134-BR-0	KANSAS CITY PWR & LT SR NT			1	1.F FE	11,989,560	129.6010	15,552,060	12,000,000	11,990,085		192			4.200	4.205	MS	148,400	504,000	02/26/2018	03/15/2048
485134-BH-2	KANSAS CITY PWR & LT SR NT SER B				1.F FE	8,728,720	144.0420	10,082,924	7,000,000	8,433,577		(68,309)			6.050	4.186	MN	54,114	423,500	05/03/2016	11/15/2035
485170-BA-1	KANSAS CITY SOUTHERN CO GUARNT			1	2.B FE	15,429,192	109.5640	17,310,083	15,799,000	15,571,890		37,356			3.125	3.417	JD	41,143	493,719	11/21/2019	06/01/2026
485170-BC-7	KANSAS CITY SOUTHERN CO GUARNT			1	2.B FE	4,975,100	116.9840	5,849,220	5,000,000	4,975,269		151			4.200	4.224	MN	26,833	208,250	11/14/2019	11/15/2069
485170-AR-5	KANSAS CITY SOUTHERN CO GUARNT SER			1	2.B FE	26,025,968	105.4140	27,407,600	26,000,000	26,011,123		(3,709)			3.850	3.834	MN	127,906	1,001,000	09/15/2016	11/15/2023
485260-BK-8	KANSAS GAS & EL CO 1ST MTG AMBC 144A				1.F FE	4,709,800	142.3670	7,118,338	5,000,000	4,768,387		6,965			6.530	7.001	JD	14,511	326,500	01/29/2009	12/15/2037
485260-BM-4	KANSAS GAS & ELEC CO 1ST MTG 144A			1	1.F FE	7,035,499	124.1260	8,405,847	6,772,000	7,014,765		(6,275)			4.300	4.059	JJ	134,274	291,196	07/07/2017	07/15/2044
48661E-C@-5	KAYNE ANDERSON MIDSTREAM SER H SR NT				1.A FE	581,154	107.9450	627,328	581,154	581,154					3.720	3.720	FA	8,287	21,619	08/06/2018	08/08/2023
48661E-C#-3	KAYNE ANDERSON MIDSTREAM SER I SR NT				1.A FE	581,154	112.8830	656,027	581,154	581,154					3.820	3.820	FA	8,510	22,200	08/06/2018	08/08/2025
486606-J*-8	KAYNE ANDERSON MLP INV CO SER EE SR NT				1.A FE	1,083,658	100.7350	1,091,621	1,083,658	1,083,658					3.200	3.200	JD	1,156	34,677	06/13/2013	04/16/2021
486606-J#-4	KAYNE ANDERSON MLP INV CO SER GG SR NT				1.A FE	774,041	111.1430	860,289	774,041	774,041					3.670	3.670	JD	947	28,407	06/13/2013	04/16/2025
48666*-AC-8	KCP&L GMO SR NT SER C				2.B	30,000,000	122.8630	36,858,953	30,000,000	30,000,000					4.740	4.740	FA	537,200	1,422,000	08/16/2013	08/15/2043
487836-BP-2	KELLOGG CO SR NT				2.B FE	42,532,704	112.4420	47,811,477	42,521,000	42,528,450		(1,335)			3.250	3.246	AO	345,483	1,381,933	05/25/2016	04/01/2026
487836-BP-2	KELLOGG CO SR NT	LS			2.B FE	3,996	112.4420	4,498	4,000	3,998		0			3.250	3.246	AO	33	130	05/25/2016	04/01/2026
487836-BQ-0	KELLOGG CO SR NT				2.B FE	36,655,305	128.5650	47,365,922	36,842,000	36,672,973		3,362			4.500	4.530	AO	414,473	1,657,890	10/25/2017	04/01/2046
487836-BU-1	KELLOGG CO SR NT			1	2.B FE	20,135,972	113.0990	22,846,063	20,200,000	20,163,375		4,486			3.400	3.429	MN	87,758	686,800	06/26/2019	11/15/2027
487836-BW-7	KELLOGG CO SR NT			1	2.B FE	4,982,300	119.7150	5,985,732	5,000,000	4,986,246		1,552			4.300	4.344	MN	27,472	215,000	05/07/2018	05/15/2028
487836-BW-7	KELLOGG CO SR NT	LS		1	2.B FE	4,982,300	119.7150	5,985,732	5,000,000	4,986,246		1,552			4.300	4.344	MN	27,472	215,000	05/07/2018	05/15/2028
491386-D*-6	KENTUCKY PWR SR NT SER A				2.A	23,000,000	114.6170	26,361,834	23,000,000	23,000,000					4.180	4.180	MS	243,021	961,400	09/30/2014	09/30/2026
491674-BG-1	KENTUCKY UTILITIES 1ST MTG			1	1.F FE	469,509	138.1180	497,226	360,000	467,242		(2,267)			5.125	3.070	MN	3,075	9,225	06/09/2020	11/01/2040
491674-BL-0	KENTUCKY UTILITIES CO 1ST MTG			1	1.F FE	161,735	130.0320	175,543	135,000	161,335		(400)			4.375	3.211	AO	1,477	2,953	06/09/2020	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO 1ST MTG			1	1.F FE	4,975,450	113.3170	5,665,864	5,000,000	4,975,730		280			3.300	3.326	JD	13,750	81,583	05/19/2020	06/01/2050
G5241#-AF-4	KERRY GRP PLC SR NT SER C		D		2.B	2,146,240	104.2710	2,085,418	2,000,000	2,022,674		(20,726)			4.930	3.821	JJ	44,096	98,600	05/20/2014	01/20/2022
49271V-AE-0	KEURIG DR PEPPER INC CO GUARNT				2.B FE	1,000,000	101.2470	1,012,472	1,000,000	1,000,000					3.551	3.551	MN	3,551	35,510	06/05/2019	05/25/2021
49271V-AG-5	KEURIG DR PEPPER INC CO GUARNT			1	2.B FE	250,000	108.6520	271,629	250,000	250,000					4.057	4.057	MN	1,014	10,143	06/05/2019	05/25/2023
49271V-AJ-9	KEURIG DR PEPPER INC CO GUARNT			1	2.B FE	2,493,575	113.2220	2,830,561	2,500,000	2,493,968		393			3.200	3.230	MN	13,333	44,000	04/07/2020	05/01/2030
49326E-ED-1	KEYCORP SR NT MTN DTD 03/24/11				2.A FE	12,853,102	101.0480	12,928,085	12,794,000	12,795,765		(7,481)			5.100	5.049	MS	175,811	652,494	08/24/2011	03/24/2021
49326E-ED-1	KEYCORP SR NT MTN DTD 03/24/11	LS			2.A FE	2,203,948	101.0480	2,229,119	2,206,000	2,205,941		252			5.100	5.049	MS	30,314	112,506	08/24/2011	03/24/2021
49326E-EG-4	KEYCORP SR NT MTN DTD 04/30/18				2.A FE	5,025,300	118.6450	5,932,230	5,000,000	5,019,946		(2,296)			4.100	4.037	AO	34,736	205,000	08/06/2018	04/30/2028

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
49326E-EJ-8	KEYCORP SR NT MTN DTD 09/11/19				2.A FE	3,906,710	108.3080	4,332,336	4,000,000	3,916,351		8,281			2.550	2.821	AO	25,500	107,667	11/12/2019	10/01/2029
49326E-EH-2	KEYCORP SR NT MTN DTD 10/29/18				2.A FE	9,993,400	116.0680	11,606,777	10,000,000	9,995,250		872			4.150	4.161	AO	71,472	415,000	10/22/2018	10/29/2025
49338L-AB-9	KEYSIGHT TECHNOLOGIES SR NT			1	2.B FE	12,889,638	113.0720	12,890,166	11,400,000	12,735,498		(154,140)			4.550	1.398	AO	87,891	259,350	07/15/2020	10/30/2024
49338L-AB-9	KEYSIGHT TECHNOLOGIES SR NT	LS		1	2.B FE	1,696,005	113.0720	1,696,075	1,500,000	1,675,723		(20,282)			4.550	1.398	AO	11,565	34,125	07/15/2020	10/30/2024
49338L-AF-0	KEYSIGHT TECHNOLOGIES SR NT			1	2.B FE	34,688,873	110.4080	38,306,077	34,695,000	34,690,265		607			3.000	3.002	AO	176,366	1,063,980	01/13/2020	10/30/2029
49337W-AH-3	KEYSPAN CORP SR NT			1	2.A FE	6,882,802	127.6330	8,098,282	6,345,000	6,742,645		(22,768)			5.875	5.178	AO	93,192	372,769	10/31/2013	04/01/2033
49338C-AB-9	KEYSPAN GAS EAST CORP SR NT 144A			1	1.G FE	15,000,000	109.8250	16,473,692	15,000,000	15,000,000					2.742	2.742	FA	155,380	411,300	08/02/2016	08/15/2026
49338C-AA-1	KEYSPAN GAS EAST SR NT 144A			1	1.G FE	5,000,000	140.5380	7,026,923	5,000,000	5,000,000					5.819	5.819	AO	72,738	290,950	03/28/2011	04/01/2041
G1265*-AA-9	KEYSTONE TERMINAL HLDGS LLC SEC				3.A PL	12,452,463	98.7000	12,511,771	12,676,566	12,468,122		15,659			7.900	8.275	MJSD	253,144	364,416	06/19/2020	05/22/2026
49427R-AJ-1	KILROY REALTY LP CO GUARNT			1	2.B FE	19,725,600	105.0130	21,002,500	20,000,000	19,931,354		31,471			3.800	3.976	JJ	350,444	760,000	06/21/2013	01/15/2023
49427R-AK-8	KILROY REALTY LP CO GUARNT			1	2.B FE	36,498,004	115.5520	42,482,693	36,765,000	36,591,294		16,283			4.250	4.316	FA	590,283	1,562,513	12/02/2014	08/15/2029
49427R-AM-4	KILROY REALTY LP CO GUARNT			1	2.B FE	1,231,225	108.0030	1,366,237	1,265,000	1,241,334		5,424			3.450	3.966	JD	1,940	43,643	02/06/2019	12/15/2024
49427R-AN-2	KILROY REALTY LP CO GUARNT			1	2.B FE	24,908,500	117.7990	29,449,675	25,000,000	24,924,119		7,670			4.750	4.796	JD	52,778	1,187,500	11/14/2018	12/15/2028
49427R-AP-7	KILROY REALTY LP CO GUARNT			1	2.B FE	22,413,450	106.3110	23,919,975	22,500,000	22,422,430		7,172			3.050	3.093	FA	259,250	625,250	01/13/2020	02/15/2030
49427R-AL-6	KILROY REALTY LP SR NT			1	2.B FE	29,843,350	112.1480	33,644,490	30,000,000	29,911,087		15,713			4.375	4.445	AO	328,125	1,203,125	04/06/2020	10/01/2025
49427R-C*-1	KILROY REALTY SR NT				2.B	10,000,000	115.3910	11,539,058	10,000,000	10,000,000					4.270	4.270	AO	86,586	201,639	04/28/2020	01/31/2031
494368-CA-9	KIMBERLY-CLARK CORP SR NT			1	1.F FE	19,936	112.6730	22,535	20,000	19,937		1			2.875	2.891	FA	230	288	01/30/2020	02/07/2050
494368-CA-9	KIMBERLY-CLARK CORP SR NT	LS		1	1.F FE	1,226,064	112.6730	1,385,876	1,230,000	1,226,139		75			2.875	2.891	FA	14,145	17,681	01/30/2020	02/07/2050
494368-BC-6	KIMBERLY-CLARK NT			1	1.F FE	4,947,300	163.0660	8,153,296	5,000,000	4,959,329		1,307			6.625	6.707	FA	138,021	331,250	07/25/2007	08/01/2037
49446R-AR-0	KIMCO REALTY CORP SR NT			1	2.A FE	193,148	105.6280	205,974	195,000	193,414		266			2.700	2.971	MS	1,755	2,633	06/09/2020	03/01/2024
49446R-AS-8	KIMCO REALTY CORP SR NT			1	2.A FE	9,564,156	113.4230	10,887,435	9,599,000	9,575,706		3,240			3.800	3.844	AO	91,191	364,762	03/22/2017	04/01/2027
49446R-AS-8	KIMCO REALTY CORP SR NT	LS		1	2.A FE	5,381,394	113.4230	6,125,955	5,401,000	5,387,893		1,823			3.800	3.844	AO	51,310	205,238	03/22/2017	04/01/2027
49446R-AU-3	KIMCO REALTY CORP SR NT			1	2.A FE	162,231	109.2650	174,824	160,000	161,977		(253)			3.300	2.976	FA	2,200	2,640	06/09/2020	02/01/2025
28370T-AG-4	KINDER MORGAN ENER PART CO GUARNT			1	2.B FE	252,615	110.7230	276,809	250,000	251,519		(417)			4.300	4.103	MN	1,792	10,750	04/11/2018	05/01/2024
494550-AV-8	KINDER MORGAN ENER PART CO GUARNT				2.B FE	1,457,260	129.7820	1,557,383	1,200,000	1,446,092		(10,082)			6.500	4.672	FA	32,500	78,000	11/21/2019	02/01/2037
494550-BC-9	KINDER MORGAN ENER PART SR NT			1	2.B FE	5,308,300	100.8140	5,040,706	5,000,000	5,006,430		(37,797)			5.800	5.009	MS	96,667	290,000	02/23/2011	03/01/2021
494550-BH-8	KINDER MORGAN ENER PART SR NT			1	2.B FE	5,353,360	132.2170	7,007,502	5,300,000	5,352,679		(1,551)			6.375	6.282	MS	112,625	337,875	11/21/2019	03/01/2041
494550-BN-5	KINDER MORGAN ENER PART SR NT			1	2.B FE	14,092,379	117.2990	16,245,940	13,850,000	14,093,407		(7,178)			5.000	4.861	FA	261,611	692,500	12/05/2019	08/15/2042
494550-BV-7	KINDER MORGAN ENER PART SR NT			1	2.B FE	9,968,800	111.6820	11,168,239	10,000,000	9,980,907		4,712			4.250	4.307	MS	141,667	425,000	05/01/2018	09/01/2024
49456B-AP-6	KINDER MORGAN INC CO GUARNT			1	2.B FE	26,897,940	117.2760	31,664,634	27,000,000	26,922,564		9,032			4.300	4.347	MS	387,000	1,161,000	02/22/2018	03/01/2028
49456B-AP-6	KINDER MORGAN INC CO GUARNT	LS		1	2.B FE	2,988,660	117.2760	3,518,293	3,000,000	2,991,396		1,004			4.300	4.347	MS	43,000	129,000	02/22/2018	03/01/2028
49456B-AQ-4	KINDER MORGAN INC CO GUARNT			1	2.B FE	3,960,432	127.1860	5,049,295	3,970,000	3,960,840		151			5.200	5.216	MS	68,813	206,440	02/22/2018	03/01/2048
49456B-AQ-4	KINDER MORGAN INC CO GUARNT	LS		1	2.B FE	6,015,468	127.1860	7,669,332	6,030,000	6,016,087		229			5.200	5.216	MS	104,520	313,560	02/22/2018	03/01/2048
49456B-AR-2	KINDER MORGAN INC CO GUARNT	LS		1	2.B FE	14,859,000	100.5340	15,080,038	15,000,000	14,863,881		4,881			2.000	2.100	FA	121,667		07/27/2020	02/15/2031
49456B-AF-8	KINDER MORGAN INC/DELAWA CO GUARNT			1	2.B FE	14,939,700	114.1000	17,115,035	15,000,000	14,971,326		5,771			4.300	4.348	JD	53,750	645,000	11/24/2014	06/01/2025
49456B-AH-4	KINDER MORGAN INC/DELAWA CO GUARNT			1	2.B FE	150,449	128.5130	167,067	130,000	149,902		(456)			5.550	4.498	JD	601	7,215	10/17/2019	06/01/2045
G5264#-AK-5	KINGSPAN SEC LTD SR NT		D		2.B Z	30,000,000	100.8850	30,265,649	30,000,000	30,000,000					2.470	2.470	JD	41,167		12/11/2020	12/11/2028
G5264#-AM-1	KINGSPAN SEC LTD SR NT		B		2.B Z	30,942,600	109.2890	34,711,842	31,761,544	31,761,544				818,944	1.590	1.590	JD	28,056		12/11/2020	12/11/2030
G5264#-AN-9	KINGSPAN SEC LTD SR NT		B		2.B Z	19,041,600	110.1200	21,523,501	19,545,566	19,545,566				503,966	1.660	1.660	JD	18,025		12/11/2020	12/12/2032
496902-AJ-6	KINROSS GOLD CORP CO GUARNT		A	1	2.C FE	6,963,126	101.8050	7,126,345	7,000,000	6,996,711		4,737			5.125	5.198	MS	119,583	358,750	06/18/2012	09/01/2021
496902-AQ-0	KINROSS GOLD CORP CO GUARNT SER WI		A	1	2.C FE	11,483,885	115.6540	13,386,921	11,575,000	11,505,045		8,906			4.500	4.608	JJ	240,181	520,875	07/16/2018	07/15/2027
497266-B*-6	KIRBY CORP SR NT SER B				2.C	19,000,000	103.9540	19,751,220	19,000,000	19,000,000					3.290	3.290	FA	215,312	625,100	02/27/2013	02/27/2023
497266-AC-0	KIRBY CORPORATION SR NT			1	2.C FE	19,672,223	110.9140	21,850,088	19,700,000	19,679,046		2,457			4.200	4.217	MS	275,800	827,400	02/07/2018	03/01/2028
497266-AC-0	KIRBY CORPORATION SR NT	LS		1	2.C FE	299,577	110.9140	332,742	300,000	299,681		37			4.200	4.217	MS	4,200	12,600	02/07/2018	03/01/2028
48252A-AA-9	KKR GRP FIN CO VI LLC CO GUARNT 144A			1	1.F FE	17,408,386	116.3600	20,039,579	17,222,000	17,390,208		(17,185)			3.750	3.629	JJ	322,913	645,825	11/14/2019	07/01/2029
48252A-AA-9	KKR GRP FIN CO VI LLC CO GUARNT 144A	LS		1	1.F FE	1,773,004	116.3600	2,068,887	1,778,000	1,773,639		428			3.750	3.629	JJ	33,338	66,675	11/14/2019	07/01/2029
48250A-AA-1	KKR GRP FINANCE CO III CO GUARNT 144A			1	1.F FE	234,880	131.2650	262,529	200,000	233,813		(889)			5.125	3.992	JD	854	10,250	10/17/2019	06/01/2044
482480-AE-0	KLA-TENCOR CORP SR NT			1	2.A FE	13,744,894	113.8230	15,707,506	13,800,000	13,774,989		5,824			4.650	4.702	MN	106,950	641,700	07/15/2015	11/01/2024
482480-AG-5	KLA-TENCOR CORP SR NT			1	2.A FE	19,904,400	119.8460	23,969,232	20,000,000	19,918,709		8,160			4.100	4.159	MS	241,444	820,000	03/13/2019	03/15/2029
500255-AS-3	KOHL'S CORPORATION SR NT			1	2.C FE	5,331,535	103.7510	5,706,326	5,500,000	5,459,237		18,509			3.250	3.623	FA	74,479	178,750	04/10/2013	02/01/2023
500255-AT-1	KOHL'S CORPORATION SR NT			1	2.C FE	9,975,000	106.9440	10,694,356	10,000,000	9,991,518		2,613			4.750	4.781	JD	21,111	475,000	09/05/2013	12/15/2023

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
500255-AU-8	KOHL'S CORPORATION SR NT			1	2.C FE	9,997,600	108.1340	10,813,354	10,000,000	9,998,784		238			4.250	4.253	JJ	193,611	425,000	07/14/2015	07/17/2025
780641-AH-9	KONINKLIJKE KPN NV SR NT		D		2.B FE	1,622,931	141.9170	1,702,999	1,200,000	1,588,032		(31,475)			8.375	4.283	AO	25,125	100,500	11/21/2019	10/01/2030
500472-AE-5	KONINKLIJKE PHILIPS NV SR NT		D	1	2.A FE	10,020,115	134.8220	13,677,728	10,145,000	10,037,140		2,781			5.000	5.082	MS	149,357	507,250	11/21/2013	03/15/2042
N42816-CJ-2	KONINKLIJKE VOPAK NV SER C SUB		D		2.C Z	7,000,000	113.4220	7,939,559	7,000,000	7,000,000					4.070	4.070	JD	71,225		10/01/2020	12/19/2028
N42816-CA-1	KONINKLIJKE VOPAK NV SR NT SER BB		D		2.B Z	2,000,000	107.2960	2,145,916	2,000,000	2,000,000					3.300	3.300	JD	1,833		12/21/2020	12/19/2030
N42816-BV-6	KONINKLIJKE VOPAK NV SR NT SER DD		D		2.B	8,000,000	110.8200	8,865,628	8,000,000	8,000,000					3.890	3.890	JD	10,373	311,200	12/19/2012	06/19/2025
N42816-BW-4	KONINKLIJKE VOPAK NV SR NT SER EE		D		2.B	22,000,000	113.6630	25,005,921	22,000,000	22,000,000					4.140	4.140	JD	30,360	910,800	12/19/2012	06/19/2027
N42816-CD-5	KONINKLIJKE VOPAK NV SR NT SER EE		D		2.B Z	1,000,000	107.3380	1,073,383	1,000,000	1,000,000					3.400	3.400	JD	944		12/21/2020	12/19/2032
N42816-CG-8	KONINKLIJKE VOPAK NV SUB SER A		D		2.C Z	10,000,000	108.4610	10,846,064	10,000,000	10,000,000					3.680	3.680	JD	10,222		12/21/2020	06/19/2024
N42816-CH-6	KONINKLIJKE VOPAK NV SUB SER B		D		2.C IF	10,000,000	111.4750	11,147,452	10,000,000	10,000,000					3.890	3.890	JD	10,806		12/21/2020	06/19/2026
50065T-AC-7	KOREA DEV BANK SR NT		D		1.C FE	6,978,930	103.6840	7,257,878	7,000,000	6,997,747		2,469			4.625	4.663	MN	40,469	323,750	11/08/2011	11/16/2021
5006EP-AJ-0	KOREA EAST-WEST PWR CO SR NT 144A		D		1.C FE	9,950,600	108.4490	10,844,900	10,000,000	9,973,594		9,653			3.875	3.985	JJ	174,375	387,500	07/12/2018	07/19/2023
50066A-AD-5	KOREA GAS CORP NT 144A		D		1.C FE	14,709,450	155.1590	23,273,848	15,000,000	14,748,625		5,550			6.250	6.396	JJ	419,271	937,500	01/12/2012	01/20/2042
50066A-AG-8	KOREA GAS CORP SR NT 144A		D		1.C FE	4,969,250	109.2570	5,462,859	5,000,000	4,989,110		3,226			3.875	3.950	FA	74,809	193,750	02/06/2014	02/12/2024
50066A-AH-6	KOREA GAS CORP SR NT 144A		D		1.C FE	3,643,190	114.5410	4,354,849	3,802,000	3,683,580		18,798			3.500	4.139	JJ	66,165	133,070	10/16/2018	07/02/2026
50064Y-AC-7	KOREA HYDRO & NUCLEAR PO SR NT 144A		D		1.C FE	14,638,650	102.2040	15,330,600	15,000,000	14,975,854		43,607			4.750	5.060	JJ	332,500	712,500	07/07/2011	07/13/2021
48268@-AM-6	KPMG LLP SER 2016-A SR NT DUE 2026				1.D	10,000,000	110.4510	11,045,070	10,000,000	10,000,000					3.240	3.240	JD	900	324,000	06/08/2016	06/30/2026
48268@-AL-8	KPMG LLP SR NT				1.D	24,000,000	119.2000	28,608,039	24,000,000	24,000,000					3.860	3.860	JD	465,773	926,400	07/15/2015	07/15/2030
48268@-AU-8	KPMG LLP SR NT				1.D	20,000,000	112.5960	22,519,250	20,000,000	20,000,000					3.200	3.200	JD	1,778	704,000	11/25/2019	12/30/2027
48268@-AS-3	KPMG LLP SR NT SER 2018-B				1.D	18,000,000	120.1770	21,631,817	18,000,000	18,000,000					4.080	4.080	JD	2,040	734,400	02/05/2018	01/30/2032
48268@-AN-4	KPMG LLP SR NT SER B DUE 2028				1.D	10,000,000	113.6210	11,362,087	10,000,000	10,000,000					3.410	3.410	JD	947	341,000	10/26/2016	06/30/2028
50076Q-AE-6	KRAFT FOODS GRP INC SR NT				3.A FE	39,962,433	117.3270	46,930,945	40,000,000	39,967,889		711			5.000	5.006	JD	150,000	2,000,000	08/05/2013	06/04/2042
50076Q-AN-6	KRAFT HEINZ FOODS CO GUARNT				3.A FE	1,251,082	135.1710	1,409,832	1,043,000	1,244,184		(6,228)			6.500	4.930	FA	26,741	67,795	11/21/2019	02/09/2040
50076Q-AN-6	KRAFT HEINZ FOODS CO GUARNT	LS			3.A FE	68,372	135.1710	77,047	57,000	67,995		(340)			6.500	4.930	FA	1,461	3,705	11/21/2019	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	9,968,522	108.1940	10,819,449	10,000,000	9,971,005		611			4.375	4.394	JD	36,458	437,500	08/19/2016	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	28,511,287	104.4270	30,309,987	29,025,000	28,681,669		55,866			3.000	3.228	JD	72,563	870,750	02/27/2020	06/01/2026
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT	LS		1	3.A FE	1,468,698	104.4270	1,540,301	1,475,000	1,471,282		622			3.000	3.228	JD	3,688	44,250	02/27/2020	06/01/2026
50077L-AK-2	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	33,468,623	110.1270	36,902,468	33,509,000	33,486,663		4,409			3.950	3.966	JJ	610,329	1,323,606	08/19/2016	07/15/2025
50077L-AK-2	KRAFT HEINZ FOODS CO GUARNT	LS		1	3.A FE	6,483,179	110.1270	7,148,346	6,491,000	6,486,673		854			3.950	3.966	JJ	118,226	256,395	08/19/2016	07/15/2025
50077L-AM-8	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	4,980,619	118.9050	5,945,273	5,000,000	4,982,041		355			5.200	5.226	JJ	119,889	260,000	08/19/2016	07/15/2045
50077L-AW-6	KRAFT HEINZ FOODS CO GUARNT 144A			1	3.A FE	858,066	111.6550	943,489	845,000	857,582		(437)			4.625	4.504	AO	9,770	39,733	11/21/2019	10/01/2039
501044-DJ-7	KROGER CO SR NT			1	2.A FE	9,194,572	114.9670	10,576,994	9,200,000	9,196,214		499			3.700	3.707	FA	141,833	340,400	07/17/2017	08/01/2027
501044-DJ-7	KROGER CO SR NT	LS		1	2.A FE	799,528	114.9670	919,739	800,000	799,671		43			3.700	3.707	FA	12,333	29,600	07/17/2017	08/01/2027
501044-DL-2	KROGER CO SR NT			1	2.A FE	19,881	123.1740	24,635	20,000	19,900		10			4.500	4.575	JJ	415	900	01/07/2019	01/15/2029
501044-DL-2	KROGER CO SR NT	LS		1	2.A FE	9,920,419	123.1740	12,292,773	9,980,000	9,930,095		5,033			4.500	4.575	JJ	207,085	449,100	01/07/2019	01/15/2029
501044-CQ-2	KROGER CO/THE SR NT			1	2.A FE	2,622,972	103.1280	2,722,568	2,640,000	2,637,464		1,893			3.400	3.477	AO	18,949	89,760	04/10/2012	04/15/2022
501044-CY-5	KROGER CO/THE SR NT			1	2.A FE	9,979,600	109.8670	10,986,665	10,000,000	9,992,827		2,144			4.000	4.025	FA	166,667	400,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO/THE SR NT			1	2.A FE	9,976,300	112.2570	11,225,668	10,000,000	9,986,970		2,302			3.500	3.528	FA	145,833	350,000	01/08/2016	02/01/2026
48270C-AA-3	KST ELECTRIC POWER SR SEC NTS		D		5.B GI	28,939,930	109.5670	31,708,675	28,939,930	28,939,930					3.300	3.300	JD	488,947	509,381	12/19/2019	12/31/2037
502431-AK-5	L3HARRIS TECH INC SR NT			1	2.B FE	3,410,371	110.1630	3,766,485	3,419,000	3,411,671		1,300			3.950	4.018	MN	12,380	135,051	05/05/2020	05/28/2024
502431-AN-9	L3HARRIS TECH INC SR NT			1	2.B FE	9,996,200	101.5140	10,151,393	10,000,000	9,996,234		34			1.800	1.804	JJ	18,000		11/10/2020	01/15/2031
502431-AM-1	L3HARRIS TECH INC SR NT SER WI			1	2.B FE	45,019,762	119.9080	53,946,621	44,990,000	45,017,706		(2,056)			4.400	4.390	JD	87,980	1,979,560	05/05/2020	06/15/2028
502431-AM-1	L3HARRIS TECH INC SR NT SER WI	LS		1	2.B FE	9,992	119.9080	11,991	10,000	9,992		1			4.400	4.390	JD	20	440	05/05/2020	06/15/2028
50540R-AN-2	LAB CORP OF AMER HLDGS SR NT			1	2.B FE	12,553,011	108.8990	13,846,501	12,715,000	12,662,176		17,229			4.000	4.157	MN	84,767	508,600	10/29/2013	11/01/2023
50540R-AN-2	LAB CORP OF AMER HLDGS SR NT	LS		1	2.B FE	2,255,889	108.8990	2,488,341	2,285,000	2,275,507		3,096			4.000	4.157	MN	15,233	91,400	10/29/2013	11/01/2023
50540R-AQ-5	LABORATORY CORP OF AMER SR NT			1	2.B FE	9,585,600	110.4960	10,607,605	9,600,000	9,593,493		1,454			3.600	3.618	FA	144,000	345,600	01/21/2015	02/01/2025
50540R-AQ-5	LABORATORY CORP OF AMER SR NT	LS		1	2.B FE	399,400	110.4960	441,984	400,000	399,729		61			3.600	3.618	FA	6,000	14,400	01/21/2015	02/01/2025
50540R-AU-6	LABORATORY CORP OF AMER SR NT			1	2.B FE	26,976,121	114.1560	31,164,524	27,300,000	27,049,316		32,096			3.600	3.756	MS	327,600	982,800	09/28/2018	09/01/2027
50540R-AV-4	LABORATORY CORP OF AMER SR NT			1	2.B FE	798,152	106.1140	848,915	800,000	798,539		352			2.300	2.349	JD	1,533	18,707	11/18/2019	12/01/2024
50540R-AW-2	LABORATORY CORP OF AMER SR NT			1	2.B FE	11,015,350	110.5320	12,158,561	11,000,000	11,014,220		(1,286)			2.950	2.943	JD	27,042	329,908	01/10/2020	12/01/2029
50540R-AW-2	LABORATORY CORP OF AMER SR NT	LS		1	2.B FE	2,992,230	110.5320	3,315,971	3,000,000	2,992,975		678			2.950	2.943	JD	7,375	89,975	01/10/2020	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
505588-BF-9	LACLEDE GAS CO 1ST MTG			1	1.F FE	3,994,080	123.4140	4,936,549	4,000,000	3,995,707		163			6.150	6.161	JD	20,500	246,000	06/06/2006	06/01/2036
50587K-AA-9	LAFARGEHOLCIM FINANCE US CO GUARNT 144A		C	1	2.B FE	23,728,540	109.9240	26,381,836	24,000,000	23,819,820		27,671			3.500	3.646	MS	231,000	840,000	01/04/2018	09/22/2026
512807-AN-8	LAM RESEARCH CORP SR NT			1	1.G FE	13,044,103	112.4100	14,793,183	13,160,000	13,080,261		17,021			3.800	3.957	MS	147,246	500,080	11/19/2018	03/15/2025
512807-AU-2	LAM RESEARCH CORP SR NT			1	1.G FE	19,951,950	119.9600	23,991,933	20,000,000	19,959,323		4,107			4.000	4.029	MS	235,556	800,000	03/01/2019	03/15/2029
513272-AB-0	LAMB WESTON HLD SR NT 144A			1	3.B FE	2,500,000	104.5300	2,613,250	2,500,000	2,500,000					4.875	4.875	MN	20,313	121,875	11/01/2016	11/01/2026
51512*-AB-0	LANDSBERG ORORA SER B GTD SR NT		D		2.B PL	34,000,000	106.4130	36,180,333	34,000,000	34,000,000					3.410	3.410	JJ	531,392	1,159,400	01/16/2019	07/16/2025
X4771#-AC-3	LANDSNET HF SR NT SER C		D		2.B	5,000,000	108.0760	5,403,775	5,000,000	5,000,000					4.360	4.360	JD	1,817	218,000	12/28/2016	12/28/2023
X4771#-AD-1	LANDSNET HF SR NT SER D		D		2.B	8,000,000	108.5070	8,680,599	8,000,000	8,000,000					4.360	4.360	MS	110,453	348,800	03/07/2017	03/07/2024
X4771#-AE-9	LANDSNET HF SR NT SER E		D		2.B	12,000,000	113.6430	13,637,180	12,000,000	12,000,000					4.610	4.610	JD	4,610	553,200	12/28/2016	12/28/2026
X4771#-AF-6	LANDSNET HF SR NT SER F		D		2.B	11,000,000	113.8560	12,524,170	11,000,000	11,000,000					4.610	4.610	MS	160,582	507,100	03/07/2017	03/07/2027
X4771#-AG-4	LANDSNET HF SR NT SER G		D		2.B	10,000,000	115.8310	11,583,134	10,000,000	10,000,000					4.710	4.710	JD	3,925	471,000	12/28/2016	12/28/2028
X4771#-AH-2	LANDSNET HF SR NT SER H		D		2.B	11,000,000	115.9380	12,753,187	11,000,000	11,000,000					4.710	4.710	MS	164,065	518,070	03/07/2017	03/07/2029
X5151*-AF-7	LANDSVIRKJUN SR NT SER C		D		2.B FE	9,000,000	110.0050	9,900,433	9,000,000	9,000,000					4.300	4.300	MS	121,475	387,000	03/08/2018	03/08/2025
X5151*-AG-5	LANDSVIRKJUN SR NT SER D		D		2.B FE	5,000,000	116.0260	5,801,276	5,000,000	5,000,000					4.410	4.410	MS	69,213	220,500	03/08/2018	03/08/2028
517834-AE-7	LAS VEGAS SANDS CORP SR NT			1	2.C FE	9,961,500	107.0090	10,700,942	10,000,000	9,968,493		4,971			3.500	3.562	FA	129,306	367,500	07/29/2019	08/18/2026
517834-AF-4	LAS VEGAS SANDS CORP SR NT			1	2.C FE	26,190,383	107.5440	27,961,513	26,000,000	26,170,812		(16,700)			3.900	3.809	FA	402,783	1,036,533	11/21/2019	08/08/2029
517834-AG-2	LAS VEGAS SANDS CORP SR NT			1	2.C FE	14,988,150	105.9170	15,887,610	15,000,000	14,991,306		2,242			3.200	3.217	FA	190,667	490,667	07/29/2019	08/08/2024
517834-AH-0	LAS VEGAS SANDS CORP SR NT			1	2.C FE	2,806,724	104.6430	2,930,012	2,800,000	2,805,533		(1,142)			2.900	2.853	JD	1,353	87,967	12/18/2019	06/25/2025
518058-AB-4	LASALLE PROPERTY SR NT				2.B	10,000,000	108.9540	10,895,437	10,000,000	10,000,000					3.330	3.330	FA	127,650	166,500	02/13/2020	02/13/2030
514887-AB-4	LB RHEINLAND-PFALZ GIRO SUB STEPUP 144A		D		1.A FE	12,388,900	128.1360	15,376,360	12,000,000	12,177,113		(20,369)			6.875	6.615	FA	296,096	827,260	03/16/1999	02/23/2028
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A			1	3.A FE	8,360,593	93.5180	7,818,655	8,360,593	8,360,593					6.595	6.595	MJSD	24,506	544,627	07/18/2007	06/15/2033
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A	LS		1	3.A FE	1,170,000	93.5180	1,094,160	1,170,000	1,170,000					6.595	6.595	MJSD	3,429	76,216	07/18/2007	06/15/2033
524660-AX-5	LEGGETT & PLATT INC SR NT			1	2.C FE	14,961,600	107.1780	16,076,657	15,000,000	14,983,405		3,905			3.800	3.831	MN	72,833	570,000	11/05/2014	11/15/2024
524660-AY-3	LEGGETT & PLATT INC SR NT			1	2.C FE	14,901,150	107.8950	16,184,297	15,000,000	14,928,382		9,043			3.500	3.579	MN	67,083	525,000	11/14/2017	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC SR NT			1	2.C FE	39,813,950	114.4760	45,790,205	40,000,000	39,841,979		15,611			4.400	4.458	MS	518,222	1,760,000	04/01/2019	03/15/2029
52532X-AC-9	LEIDOS INC CO GUARNT 144A			1	2.C FE	7,074,582	111.8090	7,938,439	7,100,000	7,077,561		2,979			3.625	3.704	MN	32,887	130,832	05/07/2020	05/15/2025
52532X-AC-9	LEIDOS INC CO GUARNT 144A	LS		1	2.C FE	2,889,618	111.8090	3,242,461	2,900,000	2,890,835		1,217			3.625	3.704	MN	13,433	53,439	05/07/2020	05/15/2025
52532X-AE-5	LEIDOS INC CO GUARNT 144A			1	2.C FE	17,862,660	119.7450	21,667,858	18,095,000	17,874,547		11,887			4.375	4.536	MN	101,156	402,425	05/07/2020	05/15/2030
52532X-AE-5	LEIDOS INC CO GUARNT 144A	LS		1	2.C FE	1,880,540	119.7450	2,281,142	1,905,000	1,881,791		1,251			4.375	4.536	MN	10,649	42,366	05/07/2020	05/15/2030
52532X-AG-0	LEIDOS INC CO GUARNT 144A			1	2.C FE	37,109,889	101.8200	37,968,641	37,290,000	37,113,443		3,554			2.300	2.353	FA	197,741		10/05/2020	02/15/2031
52532X-AG-0	LEIDOS INC CO GUARNT 144A	LS		1	2.C FE	2,696,911	101.8200	2,759,319	2,710,000	2,697,169		258			2.300	2.353	FA	14,371		10/05/2020	02/15/2031
526057-CD-4	LENNAR CORP CO GUARNT			1	2.C FE	2,558,000	118.1800	3,023,044	2,558,000	2,558,000					4.750	4.750	MN	10,800	121,505	06/13/2018	11/29/2027
526057-CD-4	LENNAR CORP CO GUARNT	LS		1	2.C FE	22,442,000	118.1800	26,521,956	22,442,000	22,442,000					4.750	4.750	MN	94,755	1,065,995	06/13/2018	11/29/2027
526057-CV-4	LENNAR CORP CO GUARNT			1	2.C FE	6,215,044	117.7500	7,180,395	6,098,000	6,183,440		(12,785)			5.000	4.770	JD	13,551	304,900	06/13/2018	06/15/2027
526057-CV-4	LENNAR CORP CO GUARNT	LS		1	2.C FE	771,472	117.7500	920,805	782,000	773,979		1,022			5.000	4.770	JD	1,738	39,100	06/13/2018	06/15/2027
526107-AD-9	LENNOX INTL INC CO GUARNT			1	2.C FE	30,149,013	105.4000	32,777,291	31,098,000	30,557,111		174,203			3.000	3.641	MN	119,209	932,940	10/25/2018	11/15/2023
526107-AE-7	LENNOX INTL INC CO GUARNT			1	2.C FE	6,993,560	102.3010	7,161,066	7,000,000	6,994,084		524			1.350	1.369	FA	39,638		07/22/2020	08/01/2025
526107-AF-4	LENNOX INTL INC CO GUARNT			1	2.C FE	7,577,580	101.7660	7,734,213	7,600,000	7,578,848		1,268			1.700	1.745	FA	54,192		07/22/2020	08/01/2027
529043-AE-1	LEXINGTON REALTY TR SR NT			1	2.B FE	13,916,436	104.1100	14,600,443	14,024,000	13,919,629		3,193			2.700	2.788	MS	129,371		08/14/2020	09/15/2030
529043-AE-1	LEXINGTON REALTY TR SR NT	LS		1	2.B FE	968,514	104.1100	1,016,118	976,000	968,736		222			2.700	2.788	MS	9,004		08/14/2020	09/15/2030
50188F-AE-5	LG&E & KU ENERGY LLC SR NT SER WI			1	2.A FE	6,989,388	101.8470	7,129,259	7,000,000	6,998,977		1,316			4.375	4.395	AO	76,563	306,250	09/26/2011	10/01/2021
53079E-BE-3	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	2.B FE	8,042,820	108.8050	8,805,612	8,093,000	8,083,558		3,530			4.250	4.300	JD	15,287	343,953	11/02/2018	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GRP INC CO GUARNT 144A				2.B FE	4,996,450	130.4450	6,522,241	5,000,000	4,996,836		71			4.850	4.855	FA	101,042	242,500	10/28/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GRP INC CO GUARNT 144A				2.B FE	31,044,348	122.8740	38,045,388	30,963,000	31,007,574		(21,749)			4.569	4.270	FA	589,458	1,414,699	01/28/2019	02/01/2029
53079E-BG-8	LIBERTY MUTUAL GRP INC CO GUARNT 144A	LS			2.B FE	2,662,425	122.8740	3,252,467	2,647,000	2,656,426		(3,392)			4.569	4.270	FA	50,392	120,941	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	2.B FE	2,996,550	125.0360	3,751,086	3,000,000	2,996,638		57			4.500	4.507	JD	6,000	135,000	06/04/2019	06/15/2049
53079E-AG-9	LIBERTY MUTUAL GRP INC SR NT 144A			1	2.B FE	3,209,280	149.6180	4,488,540	3,000,000	3,160,961		(7,061)			6.500	5.936	MS	57,417	195,000	07/27/2012	03/15/2035
53079E-AW-4	LIBERTY MUTUAL GRP SR NT 144A			1	2.B FE	9,968,900	105.8170	10,581,666	10,000,000	9,994,918		3,602			4.950	4.990	MN	82,500	495,000	05/04/2012	05/01/2022
53079E-AZ-7	LIBERTY MUTUAL GRP SR NT 144A			1	2.B FE	12,185,335	144.0600	17,143,143	11,900,000	12,147,411		(5,590)			6.500	6.321	MN	128,917	773,500	08/14/2012	05/01/2042
53079E-AZ-7	LIBERTY MUTUAL GRP SR NT 144A	LS		1	2.B FE	99,765	144.0600	144,060	100,000	99,795		4			6.500	6.321	MN	1,083	6,500	08/14/2012	05/01/2042
53227J-AB-0	LIFE STORAGE LP CO GUARNT			1	2.B FE	19,895,200	116.4130	23,282,560	20,000,000	19,909,012		8,855			4.000	4.064	JD	35,556	800,000	05/22/2019	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53227J-AC-8	LIFE STORAGE LP CO GUARNT			1	2.B FE	298,572	101.9580	305,873	300,000	298,607		35			2.200	2.253	AO	1,797		09/09/2020	10/15/2030
53227J-AA-2	LIFESTORAGE LP CO GUARNT			1	2.B FE	25,039,900	113.9680	28,947,770	25,400,000	25,117,250		33,826			3.875	4.058	JD	43,744	984,250	11/21/2019	12/15/2027
534187-BE-8	LINCOLN NATIONAL CORP SR NT			1	2.A FE	14,927,050	109.7440	16,461,594	15,000,000	14,963,193		8,031			3.350	3.413	MS	156,333	502,500	06/08/2016	03/09/2025
534187-BF-5	LINCOLN NATIONAL CORP SR NT			1	2.A FE	4,778,450	115.4300	5,771,481	5,000,000	4,829,349		23,603			3.625	4.257	MS	54,878	181,250	10/11/2018	12/12/2026
534187-BG-3	LINCOLN NATIONAL CORP SR NT			1	2.A FE	15,453,906	125.5130	19,841,049	15,808,000	15,467,491		6,075			4.350	4.486	MS	229,216	687,648	09/12/2018	03/01/2048
534187-BH-1	LINCOLN NATIONAL CORP SR NT			1	2.A FE	144,953	115.6860	173,528	150,000	145,969		454			3.800	4.226	JD	475	5,700	09/11/2018	03/01/2028
534187-BH-1	LINCOLN NATIONAL CORP SR NT	LS		1	2.A FE	2,899,050	115.6860	3,470,568	3,000,000	2,919,379		9,081			3.800	4.226	JD	9,500	114,000	09/11/2018	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP SR NT			1	2.A FE	19,979,200	111.5350	22,306,991	20,000,000	19,981,571		1,745			3.050	3.062	JJ	281,278	552,389	08/12/2019	01/15/2030
535555-A*-7	LINDSAY CORPORATION SER A SR NT				2.C	19,000,000	112.5500	21,384,580	19,000,000	19,000,000					3.820	3.820	FA	266,127	725,800	02/19/2015	02/19/2030
N5276#-AB-3	LITTELFUSE NETHERLAND CV SER B SR NT		B		2.C	22,228,500	108.4150	27,812,250	25,653,555	25,653,555				2,108,314	1.830	1.830	JD	29,993	442,517	12/08/2016	12/08/2028
53944V-AH-2	LLOYDS BANK PLC SR NT		D		1.E FE	4,387,948	111.1500	4,846,151	4,360,000	4,374,308		(2,988)			3.500	3.418	MN	19,923	152,600	02/12/2016	05/14/2025
53944Y-AB-9	LLOYDS BANK PLC SUB		D		2.A FE	24,942,500	115.0890	28,772,194	25,000,000	24,966,641		5,511			4.650	4.679	MS	313,229	1,162,500	03/17/2016	03/24/2026
53944Y-AE-3	LLOYDS BANKING GRP PLC NT		D		2.A FE	12,000,000	122.5340	14,704,076	12,000,000	12,000,000					4.344	4.344	JJ	249,056	521,280	01/04/2018	01/09/2048
539439-AQ-2	LLOYDS BANKING GRP PLC SR NT		D	1	1.G FE	10,000,000	112.9240	11,292,417	10,000,000	10,000,000					3.574	3.574	MN	53,610	357,400	10/31/2017	11/07/2028
539439-AQ-2	LLOYDS BANKING GRP PLC SR NT	LS	D	1	1.G FE	10,000,000	112.9240	11,292,417	10,000,000	10,000,000					3.574	3.574	MN	53,610	357,400	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GRP PLC SR NT		D		1.G FE	216,860	119.0150	238,029	200,000	214,717		(1,782)			4.375	3.225	MS	2,406	8,750	10/17/2019	03/22/2028
53944Y-AD-5	LLOYDS BANKING GRP PLC SR NT		D		1.G FE	39,687,950	113.4020	45,360,795	40,000,000	39,797,596		29,302			3.750	3.845	JJ	708,333	1,500,000	02/03/2017	01/11/2027
539439-AM-1	LLOYDS BANKING GRP PLC SUB		D		2.A FE	9,965,675	114.3730	11,437,319	10,000,000	9,979,554		3,605			4.582	4.629	JD	26,728	458,200	11/14/2016	12/10/2025
539830-AU-3	LOCKHEED MARTIN CORP SR NT			1	1.G FE	9,908,910	139.0940	12,518,423	9,000,000	9,731,677		(23,316)			5.500	4.838	MN	63,250	495,000	10/27/2011	11/15/2039
539830-AW-9	LOCKHEED MARTIN CORP SR NT			1	1.G FE	8,802,399	147.2730	11,954,139	8,117,000	8,695,630		(17,065)			5.720	5.136	JD	38,691	464,292	09/10/2013	06/01/2040
539830-AY-5	LOCKHEED MARTIN CORP SR NT			1	1.G FE	5,542,993	102.1010	5,674,774	5,558,000	5,556,772		1,694			3.350	3.382	MS	54,824	186,193	09/06/2011	09/15/2021
539830-BB-4	LOCKHEED MARTIN CORP SR NT				1.G FE	113,054	129.9470	116,952	90,000	112,630		(424)			4.070	2.565	JD	163	3,663	06/09/2020	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP SR NT			1	1.G FE	30,681,214	125.3080	39,584,795	31,590,000	30,763,952		19,722			3.800	3.968	MS	400,140	1,200,420	12/12/2016	03/01/2045
539830-BL-2	LOCKHEED MARTIN CORP SR NT			1	1.G FE	14,777,850	140.8380	21,125,641	15,000,000	14,796,636		4,045			4.700	4.793	MN	90,083	705,000	11/16/2015	05/15/2046
539830-BH-1	LOCKHEED MARTIN CORP SR NT SER 10YR			1	1.G FE	30,779,910	113.5900	35,213,014	31,000,000	30,880,692		21,199			3.550	3.634	JJ	507,453	1,100,500	01/26/2016	01/15/2026
543064-AA-7	LONGITUDINAL 2 PAMPI FDG B V SR SEC		D		2.B PL	26,066,419	111.1800	28,980,645	26,066,419	26,066,419					5.230	5.230	AO	230,999	1,361,007	12/26/2018	10/31/2033
Q5664#-AA-2	LONSDALE FINANCE PTY LTD SR SEC SER A		D		2.B FE	18,000,000	115.9970	20,879,536	18,000,000	18,000,000					4.190	4.190	AO	188,550	754,200	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD SR SEC SER B		D		2.B FE	12,000,000	117.8720	14,144,616	12,000,000	12,000,000					4.270	4.270	AO	128,100	512,400	10/02/2018	10/01/2030
546676-AY-3	LOUISVILLE GAS & ELEC 1ST MTG			1	1.F FE	9,988,200	129.1920	12,919,216	10,000,000	9,988,556		206			4.250	4.257	AO	106,250	425,000	03/18/2019	04/01/2049
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MTG SER 45			1	1.F FE	4,997,850	111.0200	5,550,997	5,000,000	4,998,892		212			3.300	3.305	AO	41,250	165,000	09/21/2015	10/01/2025
548661-DH-7	LOWE'S COS INC SR NT			1	2.A FE	19,884	111.6140	22,323	20,000	19,941		11			3.375	3.444	MS	199	675	09/09/2015	09/15/2025
548661-DH-7	LOWE'S COS INC SR NT	LS		1	2.A FE	4,951,166	111.6140	5,558,380	4,980,000	4,965,204		2,850			3.375	3.444	MS	49,489	168,075	09/09/2015	09/15/2025
548661-DR-5	LOWE'S COS INC SR NT			1	2.A FE	2,678,305	116.6970	2,917,424	2,500,000	2,657,945		(16,784)			3.650	2.788	AO	21,799	91,250	10/29/2019	04/05/2029
548661-DU-8	LOWE'S COS INC SR NT			1	2.A FE	9,951,800	124.4770	12,447,675	10,000,000	9,954,749		2,949			4.500	4.560	AO	95,000	248,750	03/24/2020	04/15/2030
548661-DX-2	LOWE'S COS INC SR NT			1	2.A FE	1,698,793	100.8820	1,714,995	1,700,000	1,698,823		30			1.300	1.310	AO	4,236		10/07/2020	04/15/2028
50247@-AA-4	LV STADIUM EVENTS CO SER A				2.A PL	30,000,000	94.4500	28,335,000	30,000,000	30,000,000					3.360	3.360	JD	143,920	665,280	06/30/2020	06/30/2045
50249A-AG-8	LYB INT FINANCE III CO GUARNT			1	2.B FE	12,222,769	102.8790	12,654,171	12,300,000	12,224,359		1,590			2.250	2.324	AO	63,806		10/07/2020	10/01/2030
50249A-AG-8	LYB INT FINANCE III CO GUARNT	LS		1	2.B FE	2,678,481	102.8790	2,777,745	2,700,000	2,678,925		444			2.250	2.324	AO	14,006		10/07/2020	10/01/2030
50247W-AB-3	LYB INTL FINANC CO GUARNT			1	2.C FE	9,302,992	111.5090	10,481,812	9,400,000	9,336,112		9,088			3.500	3.624	MS	108,753	329,000	02/21/2017	03/02/2027
50247W-AB-3	LYB INTL FINANC CO GUARNT	LS		1	2.C FE	593,808	111.5090	669,052	600,000	595,922		580			3.500	3.624	MS	6,942	21,000	02/21/2017	03/02/2027
50247V-AA-7	LYB INTL FINANCE BV CO GUARNT			1	2.C FE	4,933,900	108.4520	5,422,625	5,000,000	4,980,557		7,118			4.000	4.163	JJ	92,222	200,000	07/11/2013	07/15/2023
50247V-AC-3	LYB INTL FINANCE BV SR NT			1	2.C FE	4,721,157	125.8180	6,010,327	4,777,000	4,727,789		1,113			4.875	4.950	MS	68,570	232,879	02/25/2014	03/15/2044
50247V-AC-3	LYB INTL FINANCE BV SR NT	LS		1	2.C FE	220,393	125.8180	280,574	223,000	220,703		52			4.875	4.950	MS	3,201	10,871	02/25/2014	03/15/2044
552081-AK-7	LYONDELLBASELL IND NV SR NT SER WI			1	2.C FE	3,000,000	115.0420	3,451,274	3,000,000	3,000,000					5.750	5.750	AO	36,417	172,500	07/17/2012	04/15/2024
554694-AB-5	MACKINAW PWR LLC SR SEC 144A				2.C FE	5,550,724	113.1070	6,278,257	5,550,724	5,550,724					6.296	6.296	JAJO	59,216	349,474	11/30/2018	10/31/2023
55608J-AE-8	MACQUARIE GRP LTD SR NT 144A		D		1.G FE	3,033,975	100.1440	3,004,330	3,000,000	3,000,168		(4,563)			6.250	6.091	JJ	86,979	187,500	07/29/2011	01/14/2021
55616X-AM-9	MACYS RETAIL HLDGS INC CO GUARNT			1	4.A FE	9,894,000	76.8380	7,683,800	10,000,000	9,916,836		4,178			4.500	4.581	JD	20,000	450,000	11/13/2014	12/15/2034
559080-AG-1	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	10,308,500	128.4450	12,844,486	10,000,000	10,269,747		(6,523)			5.150	4.949	AO	108,722	515,000	02/25/2014	10/15/2043
559080-AH-9	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	6,990,970	107.8310	7,548,139	7,000,000	6,995,861		905			3.200	3.215	MS	65,956	224,000	02/25/2015	03/15/2025
559080-AJ-5	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	1,284,332	108.2280	1,515,196	1,400,000	1,292,562		2,334			4.200	4.736	MS	17,313	58,800	03/24/2017	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	16,339,130	115.1830	19,005,193	16,500,000	16,351,601		3,107			4.250	4.308	MS	206,479	701,250	09/07/2016	09/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
559080-AM-8	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	14,901,150	113.8990	17,084,898	15,000,000	14,906,872		1,847			4.200	4.239	AO	154,000	630,000	09/26/2017	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	5,096,095	125.8840	6,432,652	5,110,000	5,096,639		159			4.850	4.866	FA	103,265	247,835	10/17/2019	02/01/2049
559080-AQ-9	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	5,093,880	113.0020	5,763,094	5,100,000	5,094,200		320			3.250	3.264	JD	13,813	87,940	05/06/2020	06/01/2030
559080-AQ-9	MAGELLAN MIDSTREAM PARTN SR NT	LS		1	2.A FE	1,897,720	113.0020	2,147,035	1,900,000	1,897,839		119			3.250	3.264	JD	5,146	32,762	05/06/2020	06/01/2030
559222-AR-5	MAGNA INTL INC SR NT		A	1	1.G FE	19,922,000	114.5960	22,919,180	20,000,000	19,958,993		7,652			4.150	4.198	AO	207,500	830,000	09/16/2015	10/01/2025
G5791#-AA-9	MANCHESTER UNITED FOOTBALL SR SEC		D		1.G PL	28,000,000	105.3500	29,498,000	28,000,000	28,000,000					3.790	3.790	FA	442,167	1,061,200	06/14/2018	06/26/2027
56501R-AC-0	MANULIFE FINANCIAL CORP SR NT		A		1.G FE	29,927,100	116.3160	34,894,832	30,000,000	29,958,540		7,040			4.150	4.180	MS	404,625	1,245,000	03/01/2016	03/04/2026
56501R-AD-8	MANULIFE FINANCIAL CORP SR NT		A		1.G FE	28,752,565	146.5050	42,274,033	28,855,000	28,760,180		1,742			5.375	5.399	MS	504,061	1,550,956	03/01/2016	03/04/2046
56501R-AD-8	MANULIFE FINANCIAL CORP SR NT	LS	A		1.G FE	1,140,935	146.5050	1,677,483	1,145,000	1,141,237		69			5.375	5.399	MS	20,002	61,544	03/01/2016	03/04/2046
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A				2.C PL	15,485,544	112.2610	17,384,254	15,485,544	15,485,544					4.560	4.560	JJ	345,224	688,798	09/28/2018	09/30/2025
56540#-AB-1	MAPLELEAF MIDSTREAM INV LLC SR NT SER B				2.C PL	10,000,000	117.6620	11,766,203	10,000,000	10,000,000					4.980	4.980	JJ	243,467	498,000	09/28/2018	09/30/2028
565849-AL-0	MARATHON OIL CORP SR NT			1	2.C FE	5,711,890	107.1950	6,136,914	5,725,000	5,718,574		1,310			3.850	3.878	JD	18,368	220,413	06/01/2015	06/01/2025
565849-AL-0	MARATHON OIL CORP SR NT	LS		1	2.C FE	4,265,210	107.1950	4,582,586	4,275,000	4,270,201		978			3.850	3.878	JD	13,716	164,588	06/01/2015	06/01/2025
565849-AP-1	MARATHON OIL CORP SR NT			1	2.C FE	5,528,855	111.1630	5,819,388	5,235,000	5,480,876		(32,822)			4.400	4.199	JJ	106,212	230,340	07/09/2019	07/15/2027
565849-AP-1	MARATHON OIL CORP SR NT	LS		1	2.C FE	25,370,020	111.1630	28,085,357	25,265,000	25,361,996		(12,927)			4.400	4.199	JJ	512,599	1,111,660	07/09/2019	07/15/2027
570535-AR-5	MARKEL CORP SR NT			1	2.B FE	8,355,304	112.8410	9,460,615	8,384,000	8,363,274		2,636			3.500	3.536	MN	48,907	293,440	11/16/2017	11/01/2027
570535-AR-5	MARKEL CORP SR NT	LS		1	2.B FE	3,857,611	112.8410	4,362,445	3,866,000	3,859,957		770			3.500	3.536	MN	22,552	135,310	11/16/2017	11/01/2027
570535-AM-6	MARKEL CORPORATION SR NT			1	2.B FE	12,444,566	106.3620	13,555,802	12,745,000	12,664,000		33,722			3.625	3.923	MS	116,785	462,006	01/29/2014	03/30/2023
571903-BF-9	MARRIOTT INTL SR NT SER GG			1	2.C FE	2,201,646	109.3580	2,296,527	2,100,000	2,200,695		(951)			3.500	3.014	AO	27,971		11/10/2020	10/15/2032
571676-AD-7	MARS INC CO GUARNT 144A			1	1.F FE	124,399	122.4820	134,730	110,000	123,703		(579)			3.875	2.967	AO	1,066	4,263	10/17/2019	04/01/2039
571676-AJ-4	MARS INC SR NT 144A			1	1.F FE	449,370	100.3800	451,710	450,000	449,417		47			0.875	0.899	JJ	1,805		07/13/2020	07/16/2026
571676-AN-5	MARS INC SR NT 144A			1	1.F FE	33,333,581	102.4170	34,156,096	33,350,000	33,333,855		274			2.375	2.378	JJ	363,029		08/18/2020	07/16/2040
57169*-AU-1	MARS INC. SER K SR NT				1.F	18,000,000	116.4430	20,959,689	18,000,000	18,000,000					3.740	3.740	AO	149,600	673,200	10/11/2012	10/11/2027
57169*-BA-4	MARS INC. SER Q SR NT DUE 2036				1.F	8,000,000	114.4720	9,157,750	8,000,000	8,000,000					3.340	3.340	MS	69,769	267,200	09/27/2016	09/27/2036
57169*-BB-2	MARS INC. SER R SR NT DUE 2041				1.F	20,000,000	117.0390	23,407,859	20,000,000	20,000,000					3.570	3.570	MS	186,433	714,000	09/27/2016	09/27/2041
57169*-BC-0	MARS INC. SER S SR NT DUE 2046				1.F	17,000,000	121.4500	20,646,455	17,000,000	17,000,000					3.750	3.750	MS	166,458	637,500	09/27/2016	09/27/2046
571748-AR-3	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	12,681,638	101.3780	12,773,677	12,600,000	12,605,391		(9,693)			4.800	4.719	JJ	278,880	604,800	08/30/2011	07/15/2021
571748-AV-4	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	12,294,640	109.0640	13,305,763	12,200,000	12,278,146		(21,757)			3.500	3.298	JD	33,211	427,000	11/12/2019	06/03/2024
571748-BA-9	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	4,574,870	105.8710	4,848,884	4,580,000	4,578,257		751			3.300	3.318	MS	44,922	151,140	03/09/2016	03/14/2023
571748-BA-9	MARSH & MCLENNAN COS INC SR NT	LS		1	2.A FE	419,530	105.8710	444,657	420,000	419,840		69			3.300	3.318	MS	4,120	13,860	03/09/2016	03/14/2023
571748-BC-5	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	22,806,540	132.4920	30,473,113	23,000,000	22,819,908		3,629			4.350	4.401	JJ	419,654	1,000,500	03/09/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	8,933,582	131.5540	11,800,388	8,970,000	8,935,411		670			4.200	4.224	MS	125,580	376,740	02/27/2018	03/01/2048
571748-BD-3	MARSH & MCLENNAN COS INC SR NT	LS		1	2.A FE	1,025,818	131.5540	1,355,006	1,030,000	1,026,028		77			4.200	4.224	MS	14,420	43,260	02/27/2018	03/01/2048
571748-BG-6	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	29,989,500	121.7530	36,525,764	30,000,000	29,991,183		876			4.375	4.379	MS	386,458	1,312,500	01/08/2019	03/15/2029
571748-BJ-0	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	14,983,950	144.9590	21,743,901	15,000,000	14,984,433		252			4.900	4.907	MS	216,417	735,000	01/08/2019	03/15/2049
571748-AZ-5	MARSH & MCLENNAN COS INC SR NT SER 11YR			1	2.A FE	28,601,937	113.4620	32,268,712	28,440,000	28,531,025		(15,748)			3.750	3.681	MS	316,988	1,066,500	06/21/2016	03/14/2026
573284-AQ-9	MARTIN MARIETTA MATERIAL SR NT			1	2.B FE	11,587,002	111.9890	13,007,507	11,615,000	11,590,214		3,379			3.450	3.487	JD	33,393	400,718	06/26/2019	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIAL SR NT			1	2.B FE	18,503,510	113.3090	21,116,181	18,636,000	18,532,197		12,823			3.500	3.590	JD	28,989	652,260	05/07/2019	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIAL SR NT	LS		1	2.B FE	363,090	113.3090	412,443	364,000	363,333		83			3.500	3.590	JD	566	12,740	05/07/2019	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIAL SR NT			1	2.B FE	4,943,200	106.5470	5,327,326	5,000,000	4,947,181		3,981			2.500	2.630	MS	36,806	62,153	03/05/2020	03/15/2030
57385L-AB-4	MARVELL TECHNOLOGY GRP SR NT			1	2.C FE	549,001	118.1220	590,612	500,000	543,462		(4,997)			4.875	3.541	JD	609	24,375	11/21/2019	06/22/2028
55280M-AA-4	MAS GA LFG LLC SR NT SER 2015 144A				2.C PL	22,100,799	103.2090	22,810,013	22,100,799	22,100,799					5.000	5.000	JD	92,087	1,096,628	05/27/2015	12/01/2035
574599-BN-5	MASCO CORP SR NT			1	2.C FE	26,165,878	113.2360	30,347,226	26,800,000	26,309,099		58,924			3.500	3.797	MN	119,856	938,000	12/09/2019	11/15/2027
574599-AT-3	MASCORP SR NT				2.C FE	1,814,345	139.0060	2,010,022	1,446,000	1,740,438		(27,138)			7.750	4.823	FA	46,694	112,065	03/20/2018	08/01/2029
574599-BL-9	MASCORP SR NT			1	2.C FE	8,199,200	117.1100	9,368,798	8,000,000	8,124,312		(20,863)			4.375	4.043	AO	87,500	350,000	03/13/2017	04/01/2026
574599-BP-0	MASCORP SR NT			1	2.B FE	15,381,206	101.8120	15,668,934	15,390,000	15,381,433		227			2.000	2.006	AO	88,065		10/08/2020	10/01/2030
575634-AS-9	MASSACHUSETTS ELEC SR NT 144A			1	1.G FE	19,933	148.4410	29,688	20,000	19,946		2			5.900	5.924	MN	151	1,180	11/10/2009	11/15/2039
575634-AS-9	MASSACHUSETTS ELEC SR NT 144A	LS		1	1.G FE	4,963,367	148.4410	7,392,345	4,980,000	4,966,561		379			5.900	5.924	MN	37,544	293,820	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC SR NT 144A			1	1.G FE	8,974,103	121.0690	10,987,016	9,075,000	8,981,587		2,016			4.004	4.069	FA	137,270	363,363	01/18/2017	08/15/2046
575634-AU-4	MASSACHUSETTS ELEC SR NT 144A			1	1.G FE	3,500,000	100.1700	3,505,939	3,500,000	3,500,000					1.729	1.729	MN	6,220		11/19/2020	11/24/2030
575634-AU-4	MASSACHUSETTS ELEC SR NT 144A	LS		1	1.G FE	1,500,000	100.1700	1,502,545	1,500,000	1,500,000					1.729	1.729	MN	2,666		11/19/2020	11/24/2030

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
57629W-CE-8	MASSMUTUAL GLBL FUNDIN SR SEC 144A				1.B FE	599,808	107.3880	644,327	600,000	599,900		27			2.750	2.755	JD	413	16,500	06/19/2017	06/22/2024
57629W-CH-1	MASSMUTUAL GLBL FUNDIN SR SEC 144A				1.B FE	748,470	112.3840	842,878	750,000	748,832		202			3.400	3.433	MS	8,004	25,500	03/05/2019	03/08/2026
57772K-AB-7	MAXIM INTEGRATED PRODUCT SR NT			1	2.A FE	15,372,953	105.2750	16,418,615	15,596,000	15,538,513		24,623			3.375	3.550	MS	154,985	526,365	05/07/2015	03/15/2023
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR NT			1	2.A FE	19,984,800	112.1510	22,430,161	20,000,000	19,989,603		1,415			3.450	3.459	JD	30,667	690,000	06/08/2017	06/15/2027
579780-AK-3	MCCORMICK & CO SR NT			1	2.B FE	8,049,946	108.7100	8,900,085	8,187,000	8,097,435		16,383			3.250	3.486	MN	33,999	266,078	10/30/2018	11/15/2025
579780-AK-3	MCCORMICK & CO SR NT	LS		1	2.B FE	434,772	108.7100	476,150	438,000	436,298		317			3.250	3.486	MN	1,819	14,235	10/30/2018	11/15/2025
579780-AM-9	MCCORMICK & CO SR NT			1	2.B FE	10,189,545	108.4090	11,550,939	10,655,000	10,349,420		76,928			3.150	4.009	FA	126,795	335,633	11/14/2018	08/15/2024
579780-AN-7	MCCORMICK & CO SR NT			1	2.B FE	16,545,010	112.3760	19,103,982	17,000,000	16,645,881		45,561			3.400	3.755	FA	218,356	578,000	10/19/2018	08/15/2027
579780-AP-2	MCCORMICK & CO SR NT			1	2.B FE	3,853,078	126.9810	5,014,479	3,949,000	3,856,111		1,819			4.200	4.272	FA	62,657	165,858	05/03/2019	08/15/2047
579780-AP-2	MCCORMICK & CO SR NT	LS		1	2.B FE	6,365,985	126.9810	8,116,624	6,392,000	6,367,565		490			4.200	4.272	FA	101,420	268,464	05/03/2019	08/15/2047
58013M-EY-6	MCDONALD'S CORP SR NT			1	2.A FE	34,897,350	113.9090	39,868,072	35,000,000	34,943,742		9,882			3.700	3.735	JJ	543,181	1,295,000	01/22/2016	01/30/2026
58013M-EF-7	MCDONALD'S CORP SR NT MTN DTD 02/29/08			1	2.A FE	17,057,990	150.8830	25,650,173	17,000,000	17,044,725		(1,449)			6.300	6.275	MS	357,000	1,071,000	03/26/2008	03/01/2038
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20			1	2.A FE	8,587,502	117.2050	10,139,384	8,651,000	8,591,433		3,931			3.600	3.687	JJ	155,718	81,319	03/25/2020	07/01/2030
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20	LS		1	2.A FE	6,302,398	117.2050	7,441,331	6,349,000	6,305,284		2,885			3.600	3.687	JJ	114,282	59,681	03/25/2020	07/01/2030
58013M-EV-2	MCDONALD'S CORP SR NT MTN DTD 05/26/15			1	2.A FE	14,981,750	129.7690	19,465,406	15,000,000	14,983,220		366			4.600	4.608	MN	67,083	690,000	12/01/2016	05/26/2045
58013M-FH-2	MCDONALD'S CORP SR NT MTN DTD 08/15/18			1	2.A FE	151,255	130.9080	170,180	130,000	150,719		(446)			4.450	5.333	MS	1,928	5,785	10/17/2019	09/01/2048
58013M-EZ-3	MCDONALD'S CORP SR NT MTN DTD 12/09/15			1	2.A FE	3,723,418	129.3350	4,441,357	3,434,000	3,671,446		(11,890)			4.700	4.062	JD	9,863	161,398	04/13/2016	12/09/2035
581557-BC-8	MCKESSON CORP SR NT			1	2.B FE	6,866,307	126.0890	8,731,689	6,925,000	6,868,531		1,251			4.883	4.942	MS	99,566	338,148	03/06/2019	03/15/2044
581557-BE-4	MCKESSON CORP SR NT			1	2.B FE	22,986,575	109.7580	25,240,941	22,997,000	22,993,212		1,091			3.796	3.801	MS	257,040	872,966	03/19/2014	03/15/2024
581557-BE-4	MCKESSON CORP SR NT	LS		1	2.B FE	840,000	109.7580	921,963	840,000	840,000					3.796	3.801	MS	9,389	31,886	03/19/2014	03/15/2024
581557-BJ-3	MCKESSON CORP SR NT			1	2.B FE	6,206,471	116.5630	7,400,594	6,349,000	6,237,767		13,114			3.950	4.116	FA	94,045	250,786	08/27/2018	02/16/2028
581557-BJ-3	MCKESSON CORP SR NT	LS		1	2.B FE	6,129,469	116.5630	7,169,799	6,151,000	6,134,547		1,947			3.950	4.116	FA	91,112	242,965	08/27/2018	02/16/2028
581557-BN-4	MCKESSON CORP SR NT			1	2.B FE	23,223,780	123.0420	28,299,636	23,000,000	23,191,401		(18,466)			4.750	4.629	MN	94,076	1,092,500	03/11/2019	05/30/2029
58155Q-AE-3	MCKESSON CORP SR NT			1	2.B FE	8,938,500	138.6430	12,477,838	9,000,000	8,947,826		1,225			6.000	6.049	MS	180,000	540,000	03/07/2011	03/01/2041
58174#-AF-1	MCKINSEY & COMPANY INC SR NT SER C				1.E PL	15,000,000	110.5310	16,579,601	15,000,000	15,000,000					2.700	2.700	JD	22,500	202,500	06/11/2020	06/11/2027
58174#-AG-9	MCKINSEY & COMPANY INC SR NT SER D				1.E PL	10,000,000	111.6410	11,164,126	10,000,000	10,000,000					2.850	2.850	JD	15,833	142,500	06/11/2020	06/11/2030
552676-AT-5	MDC HLDGS INC SR NT			1	3.A FE	23,148,000	111.1960	25,739,650	23,148,000	23,148,000					3.850	3.850	JJ	410,941	460,452	01/06/2020	01/15/2030
552676-AT-5	MDC HLDGS INC SR NT	LS		1	3.A FE	1,852,000	111.1960	2,059,350	1,852,000	1,852,000					3.850	3.850	JJ	32,878	36,839	01/06/2020	01/15/2030
55276V-AG-7	MDC-GMTN B.V. CO GUARNT 144A		D	1	1.C FE	23,900,640	120.0000	28,800,000	24,000,000	23,918,410		8,475			4.500	4.552	MN	162,000	1,080,000	10/31/2018	11/07/2028
55276V-AK-8	MDGH - GMTN BV CO GUARNT 144A		D	1	1.C FE	25,000,000	114.4000	28,600,000	25,000,000	25,000,000					3.700	3.700	MN	138,750	925,000	10/29/2019	11/07/2049
55294#-AF-2	MDU ENERGY CAPITAL LLC SR NT SER A				2.B	6,000,000	104.5750	6,274,483	6,000,000	6,000,000					3.500	3.500	AO	40,250	210,000	10/22/2012	10/22/2022
55294#-AH-8	MDU ENERGY CAPITAL LLC SR NT SER C				2.B	5,000,000	120.0230	6,001,157	5,000,000	5,000,000					4.800	4.800	AO	46,000	240,000	10/22/2012	10/22/2042
55294#-AQ-8	MDU ENERGY CAPITAL SER B SR NT				2.B	15,000,000	133.4060	20,010,922	15,000,000	15,000,000					5.600	5.600	JJ	359,333	840,000	01/27/2014	01/27/2044
55294#-AJ-4	MDU ENERGY CAPITAL SER D SR NT				2.B	6,000,000	106.1650	6,369,917	6,000,000	6,000,000					3.650	3.650	MN	27,983	219,000	05/15/2013	05/15/2023
55294#-AL-9	MDU ENERGY CAPITAL SER F SR NT				2.C YE	5,000,000	122.8100	6,140,481	5,000,000	5,000,000					4.950	4.950	MN	31,625	247,500	05/15/2013	05/15/2043
582839-AG-1	MEAD JOHNSON NUTRITION C SR NT		C	1	1.G FE	9,946,500	132.9550	13,295,504	10,000,000	9,952,916		1,096			4.600	4.633	JD	38,333	460,000	05/06/2014	06/01/2044
582839-AH-9	MEAD JOHNSON NUTRITION C SR NT		C	1	1.G FE	37,080,838	115.3810	42,538,653	36,868,000	36,996,371		(23,466)			4.125	4.045	MN	194,325	1,520,805	10/30/2018	11/15/2025
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC CK SR SEC				2.C PL	45,680,863	109.0170	49,799,907	45,680,863	45,680,863					4.780	4.780	MJSD	563,495	2,180,560	12/21/2018	12/31/2037
55396#-AA-0	MEC HOLDINGS LLC SEC				2.B PL	9,624,121	97.8120	9,413,545	9,624,121	9,624,121					2.900	2.900	MJSD	71,764	55,045	07/20/2020	05/31/2039
58506Y-AS-1	MEDSTAR HEALTH INC SEC SER 20A				1.F FE	10,000,000	114.1170	11,411,720	10,000,000	10,000,000					3.626	3.626	FA	136,982	210,509	01/09/2020	08/15/2049
585055-BS-4	MEDTRONIC INC CO GUARNT				1.G FE	13,905,526	112.2210	15,746,892	14,032,000	13,970,906		13,226			3.500	3.613	MS	144,608	491,120	08/31/2015	03/15/2025
585055-BT-2	MEDTRONIC INC CO GUARNT				1.G FE	1,258,400	134.6600	1,683,245	1,250,000	1,257,594		(381)			4.375	4.317	MS	16,102	54,688	10/25/2018	03/15/2035
585055-BU-9	MEDTRONIC INC CO GUARNT				1.G FE	2,248,027	141.8770	3,197,916	2,254,000	2,248,603		119			4.625	4.642	MS	30,695	104,248	09/01/2015	03/15/2045
585055-BU-9	MEDTRONIC INC CO GUARNT	LS			1.G FE	2,738,723	141.8770	3,895,953	2,746,000	2,739,424		145			4.625	4.642	MS	37,395	127,003	09/01/2015	03/15/2045
586054-AA-6	MEMORIAL SLOAN-KETTERING SR NT			1	1.D FE	22,548,300	136.7880	30,777,257	22,500,000	22,540,484		(1,048)			5.000	4.986	JJ	562,500	1,125,000	01/06/2012	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING SR NT			1	1.D FE	7,950,240	132.1960	10,575,655	8,000,000	7,955,027		683			4.125	4.157	JJ	165,000	330,000	11/28/2012	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING SR NT SER 2015			1	1.D FE	2,724,076	133.6200	3,653,180	2,734,000	2,724,704		118			4.200	4.219	JJ	57,414	114,828	02/04/2015	07/01/2055
586054-AC-2	MEMORIAL SLOAN-KETTERING SR NT SER 2015	LS		1	1.D FE	4,250,514	133.6200	5,700,244	4,266,000	4,251,495		184			4.200	4.219	JJ	89,586	179,172	02/04/2015	07/01/2055
553358-AB-4	MEPT EDGEMOOR SER B SR NT				2.B	5,000,000	109.6630	5,483,137	5,000,000	5,000,000					3.660	3.660	JD	1,017	183,000	08/09/2016	06/29/2026
553358-AC-2	MEPT EDGEMOOR SER C SR NT				2.B	15,000,000	112.1870	16,828,006	15,000,000	15,000,000					3.760	3.760	JD	3,133	564,000	08/09/2016	06/29/2028
58843*-AD-1	MERCHANTS AUTOMOTIVE GRP INC SEC B				2.C PL	30,000,000	109.1900	32,757,000	30,000,000	30,000,000					3.850	3.850	FMAN	166,833	1,023,458	12/20/2019	12/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58843*-AE-9	MERCHANTS AUTOMOTIVE GRP INC SER C				2.C PL	5,000,000	104.6400	5,232,000	5,000,000	5,000,000					4.375	4.375	FMAN	31,597	60,156	07/31/2020	07/31/2025
589331-AM-9	MERCK & CO INC NT			1	1.E FE	9,363,649	142.8230	13,438,178	9,409,000	9,376,039		1,241			5.750	5.784	MN	69,130	541,018	11/09/2006	11/15/2036
589331-AM-9	MERCK & CO INC NT	LS		1	1.E FE	588,151	142.8230	844,082	591,000	588,930		78			5.750	5.784	MN	4,342	33,983	11/09/2006	11/15/2036
59022C-AJ-2	MERRILL LYNCH & CO SUB			1	2.A FE	677,589	145.6530	751,570	516,000	669,901		(6,936)			6.110	3.643	JJ	13,312	31,528	11/21/2019	01/29/2037
59217G-CR-8	MET LIFE GLOB FUNDING I SEC 144A				1.D FE	299,847	102.3680	307,104	300,000	299,959		51			3.450	3.468	AO	2,358	10,350	10/03/2018	10/09/2021
59217G-CS-6	MET LIFE GLOB FUNDING I SEC 144A				1.D FE	299,949	102.9750	308,924	300,000	299,982		17			3.375	3.381	JJ	4,781	10,125	01/08/2019	01/11/2022
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A				1.D FE	7,736,438	101.3260	7,852,758	7,750,000	7,737,757		1,319			0.950	0.986	JJ	36,608		06/29/2020	07/02/2025
59217G-CK-3	MET LIFE GLOB FUNDING I SR SEC 144A				1.D FE	5,003,794	111.7040	5,964,982	5,340,000	5,072,228		34,321			3.000	3.855	MS	45,390	160,200	12/17/2018	09/19/2027
59217G-CL-1	MET LIFE GLOB FUNDING I SR SEC 144A				1.D FE	998,910	100.0200	1,000,203	1,000,000	999,993		373			2.400	2.438	JJ	11,533	24,000	01/03/2018	01/08/2021
59156R-AM-0	METLIFE INC BOND			1	1.G FE	9,975,900	147.1270	14,712,733	10,000,000	9,983,530		717			5.700	5.717	JD	25,333	570,000	06/20/2005	06/15/2035
59156R-BN-7	METLIFE INC SR NT			1	1.G FE	14,526,400	128.2150	19,232,235	15,000,000	14,551,411		10,032			4.050	4.246	MS	202,500	607,500	10/09/2018	03/01/2045
59156R-BQ-0	METLIFE INC SR NT			1	1.G FE	19,947,150	113.2140	22,642,728	20,000,000	19,971,238		5,298			3.600	3.632	MN	96,000	720,000	02/11/2016	11/13/2025
59156R-BR-8	METLIFE INC SR NT			1	1.G FE	42,832	138.0480	59,361	43,000	42,847		3			4.600	4.624	MN	264	1,978	11/09/2015	05/13/2046
59156R-BR-8	METLIFE INC SR NT	LS		1	1.G FE	4,937,668	138.0480	6,843,033	4,957,000	4,939,354		360			4.600	4.624	MN	30,403	228,022	11/09/2015	05/13/2046
59156R-BX-5	METLIFE INC SR NT				1.G FE	10,051,170	101.1510	10,776,416	10,653,753	10,653,753				525,772	1.189	1.189	MN	13,371	123,497	05/16/2019	05/23/2034
59156R-BY-3	METLIFE INC SR NT				1.G FE	10,052,088	99.8240	10,634,960	10,653,753	10,653,753				525,772	1.385	1.385	MN	15,575	143,855	05/16/2019	05/23/2039
591894-CC-2	METROPOLITAN EDISON CO SR NT 144A			1	3.A FE	9,987,800	113.1760	11,317,618	10,000,000	9,989,812		1,040			4.300	4.315	JJ	198,278	430,000	01/07/2019	01/15/2029
591894-BY-5	METROPOLITAN EDISON SR NT 144A			1	3.A FE	20,482,224	104.3190	21,434,432	20,547,000	20,529,830		7,341			3.500	3.540	MS	211,748	719,145	03/05/2014	03/15/2023
59284B-AB-4	MEXICHEM SAB DE CV SR NT 144A		D	1	2.C FE	8,956,820	106.3750	9,573,750	9,000,000	8,990,958		4,918			4.875	4.937	MS	124,313	438,750	09/25/2012	09/19/2022
59450#-AC-1	MICHIGAN GAS UTILITIES CORP SR NT				1.G	14,000,000	112.1040	15,694,546	14,000,000	14,000,000					4.010	4.010	JJ	258,868	561,400	06/27/2017	07/15/2047
595017-AV-6	MICROCHIP TECHNOLOGY INC SR SEC 144A				2.C FE	1,001,680	100.2450	1,002,448	1,000,000	1,001,665		(15)			0.972	0.918	FA	378		12/17/2020	02/15/2024
595112-BP-7	MICRON TECHNOLOGY INC SR NT			1	2.C FE	599,970	117.0560	702,333	600,000	599,975		4			4.185	4.186	FA	9,486	27,412	07/10/2019	02/15/2027
595112-BR-3	MICRON TECHNOLOGY INC SR NT				2.C FE	200,000	104.2020	208,404	200,000	200,000					2.497	2.497	AO	929	2,497	04/21/2020	04/24/2023
594918-BC-7	MICROSOFT CORP SR NT			1	1.A FE	7,502,470	123.1700	8,770,923	7,121,000	7,477,215		(20,912)			3.500	3.202	FA	96,232	247,835	06/09/2020	02/12/2035
594918-BC-7	MICROSOFT CORP SR NT	LS		1	1.A FE	4,064,016	123.1700	5,004,390	4,063,000	4,063,782		(44)			3.500	3.202	FA	54,907	142,205	06/09/2020	02/12/2035
594918-BD-5	MICROSOFT CORP SR NT			1	1.A FE	299,104	128.5330	334,185	260,000	297,780		(1,102)			3.750	2.896	FA	3,765	9,750	10/17/2019	02/12/2045
594918-BE-3	MICROSOFT CORP SR NT			1	1.A FE	9,841,000	137.3420	13,734,224	10,000,000	9,851,586		1,980			4.000	4.081	FA	154,444	400,000	02/09/2015	02/12/2055
594918-BJ-2	MICROSOFT CORP SR NT			1	1.A FE	34,990,900	111.7930	39,127,721	35,000,000	34,995,245		897			3.125	3.128	MN	176,215	1,093,750	10/29/2015	11/03/2025
594918-BL-7	MICROSOFT CORP SR NT			1	1.A FE	4,982,750	141.9170	7,095,865	5,000,000	4,984,348		339			4.450	4.471	MN	35,847	222,500	10/29/2015	11/03/2045
594918-BS-2	MICROSOFT CORP SR NT			1	1.A FE	5,921,781	123.3130	6,615,725	5,365,000	5,890,336		(26,363)			3.450	2.657	FA	73,523	178,796	06/09/2020	08/08/2036
594918-BT-0	MICROSOFT CORP SR NT			1	1.A FE	207,126	126.7980	228,237	180,000	206,282		(702)			3.700	2.879	FA	2,646	6,660	10/17/2019	08/08/2046
594918-BZ-6	MICROSOFT CORP SR NT			1	1.A FE	202,810	131.2440	223,114	170,000	200,911		(1,580)			4.100	2.667	FA	2,807	6,970	10/17/2019	02/06/2037
594918-CB-8	MICROSOFT CORP SR NT			1	1.A FE	4,764,902	147.6010	7,053,837	4,779,000	4,765,442		148			4.500	4.516	FA	86,619	215,055	01/30/2017	02/06/2057
594918-CB-8	MICROSOFT CORP SR NT	LS		1	1.A FE	220,348	147.6010	326,198	221,000	220,373		7			4.500	4.516	FA	4,006	9,945	01/30/2017	02/06/2057
594918-CD-4	MICROSOFT CORP SR NT			1	1.A FE	563,569	108.3700	599,287	553,000	384,869		949			2.675	4.278	JD	1,233	7,396	09/29/2020	06/01/2060
59523U-AL-1	MID-AMERICA APARTMENTS L SR NT			1	2.A FE	34,605,550	108.9000	38,114,965	35,000,000	34,846,320		40,796			3.750	3.887	JD	58,333	1,312,500	06/10/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L SR NT			1	2.A FE	19,143,920	113.2880	21,524,625	19,000,000	19,158,341		(30,683)			4.000	3.804	MN	97,111	760,000	11/12/2019	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS L SR NT			1	2.A FE	9,958,000	113.0480	11,304,780	10,000,000	9,971,483		3,878			3.600	3.650	JD	30,000	360,000	05/02/2017	06/01/2027
59523U-AQ-0	MID-AMERICA APARTMENTS SR NT			1	2.A FE	14,958,000	117.1870	17,578,020	15,000,000	14,964,439		3,599			3.950	3.984	MS	174,458	592,500	02/26/2019	03/15/2029
59523U-AR-8	MID-AMERICA APARTMENTS SR NT			1	2.A FE	450,396	109.3770	492,196	450,000	450,364		(32)			2.750	2.740	MS	3,644	9,934	01/17/2020	03/15/2030
59523U-AA-5	MID-AMERICAN APT LP			1	2.A FE	15,353,383	109.0200	16,898,162	15,500,000	15,452,491		15,681			4.300	4.418	AO	140,706	666,500	10/09/2013	10/15/2023
595620-AP-0	MIDAMERICAN ENERGY CO 1ST MTG			1	1.E FE	14,979,300	130.0940	19,514,114	15,000,000	14,981,239		406			4.250	4.258	MN	106,250	637,500	10/05/2015	05/01/2046
59562E-AH-8	MIDAMERICAN ENERGY SR MTN DTD 10/06/06			1	1.E FE	15,003,312	143.7410	21,589,863	15,020,000	15,009,788		467			5.800	5.806	FA	329,105	870,580	06/09/2020	10/15/2036
59562H-AJ-7	MIDAMERICAN FUNDING LLC SR SEC			1	1.G FE	10,000,000	141.3240	14,132,406	10,000,000	10,000,000					6.927	6.927	MS	230,900	692,700	03/06/2000	03/01/2029
595418-AA-8	MID-KANSAS ELEC 1ST MTG SER 2013A				2.C	18,333,334	107.8460	19,771,777	18,333,334	18,333,334					3.930	3.930	JD	378,626	736,875	02/19/2013	12/31/2042
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A			1	3.C FE	5,389,340	103.0270	5,552,454	5,389,340	5,389,340					6.000	6.000	MS	95,212	310,052	08/17/2011	03/15/2025
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A	LS		1	3.C FE	1,900,000	103.0270	1,957,505	1,900,000	1,900,000					6.000	6.000	MS	33,567	109,308	08/17/2011	03/15/2025
59833C-AA-0	MIDWEST CONNECTOR CAPIT CO GUARNT 144A			1	2.B FE	14,274,108	102.5000	14,660,575	14,303,000	14,283,783		5,441			3.900	3.944	AO	139,454	557,817	03/07/2019	04/01/2024
59833C-AA-0	MIDWEST CONNECTOR CAPIT CO GUARNT 144A	LS		1	2.B FE	695,592	102.5000	714,425	697,000	696,064		265			3.900	3.944	AO	6,796	27,183	03/07/2019	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPIT CO GUARNT 144A			1	2.B FE	59,911,800	104.8260	62,895,329	60,000,000	59,924,801		7,330			4.625	4.643	AO	693,750	2,775,000	03/07/2019	04/01/2029
60040*-AA-4	MILLENNIUM PARKING GARAGES SR SEC SR A				2.A FE	24,000,000	111.3040	26,712,961	24,000,000	24,000,000					3.570	3.570	MJSD	2,380	856,800	11/22/2016	11/22/2028

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
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER SEC SER A				1.G PL	6,376,501	114.1700	7,280,056	6,376,501	6,376,501					5.330	5.330	MJSD	92,680	340,056	08/26/2010	06/30/2027
60527T-A*-5	MISSISSIPPI BUS FIN CORP TAX REV BONDS				2.B	75,000,000	105.2000	78,900,195	75,000,000	74,942,621		67,231			7.130	7.230	AO	1,054,646	5,347,500	04/29/1999	10/20/2021
G6164#-AC-2	MITIE TREAS MGMT LTD GTD SER A SR NT		D		3.C	14,893,920	101.6300	15,244,487	15,000,000	14,975,332		11,868			3.850	3.938	JD	24,063	645,208	02/28/2013	12/16/2022
606822-BS-2	MITSUBISHI UFJ FIN GRP		D		1.G FE	14,907,000	102.7310	15,314,168	14,907,000	14,907,000					1.412	1.412	JJ	95,888		07/13/2020	07/17/2025
606822-BS-2	MITSUBISHI UFJ FIN GRP	LS	D		1.G FE	93,000	102.7310	95,540	93,000	93,000					1.412	1.412	JJ	598		07/13/2020	07/17/2025
606822-AD-6	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	14,979,000	114.9750	17,246,208	15,000,000	14,988,153		2,035			3.850	3.867	MS	192,500	577,500	02/23/2016	03/01/2026
606822-AH-7	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	1,006,830	105.5200	1,055,198	1,000,000	1,004,853		(1,722)			2.527	2.340	MS	7,581	25,270	11/05/2019	09/13/2023
606822-AJ-3	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	14,964,500	110.0160	16,502,441	15,000,000	14,978,552		3,421			2.757	2.784	MS	124,065	413,550	09/08/2016	09/13/2026
606822-AN-4	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	15,830,000	114.3290	18,098,302	15,830,000	15,830,000					3.677	3.677	FA	208,575	582,069	02/15/2017	02/22/2027
606822-AN-4	MITSUBISHI UFJ FIN GRP SR NT	LS	D		1.G FE	4,170,000	114.3290	4,767,525	4,170,000	4,170,000					3.677	3.677	FA	54,944	153,331	02/15/2017	02/22/2027
606822-AP-9	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	501,090	103.4610	517,307	500,000	500,561		(346)			2.665	2.591	JJ	5,774	13,325	06/13/2019	07/25/2022
606822-BK-9	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	5,449,250	121.8050	6,090,231	5,000,000	5,431,313		(16,925)			3.751	3.134	JJ	84,918	187,550	12/05/2019	07/18/2039
606822-BM-5	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	1,040,780	112.6860	1,126,865	1,000,000	1,036,685		(3,766)			3.195	2.711	JJ	14,466	31,950	11/26/2019	07/18/2029
606822-BU-7	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	8,126,000	104.4860	8,490,532	8,126,000	8,126,000					2.048	2.048	JJ	75,814		07/13/2020	07/17/2030
606822-BU-7	MITSUBISHI UFJ FIN GRP SR NT	LS	D		1.G FE	1,874,000	104.4860	1,958,068	1,874,000	1,874,000					2.048	2.048	JJ	17,484		07/13/2020	07/17/2030
606822-AQ-7	MITSUBISHI UFJ FIN GRP SR NT FRN		D		1.G FE	3,511,599	100.8140	3,528,486	3,500,000	3,506,583		(4,132)			1.005	0.884	JAJO	6,545	72,721	10/16/2019	07/25/2022
60688X-AG-5	MIZUHO BANK LTD CO GUARNT 144A		D		1.F FE	10,095,900	109.7160	10,971,626	10,000,000	10,035,621		(10,015)			3.750	3.634	AO	78,125	375,000	05/05/2014	04/16/2024
60688U-AB-2	MIZUHO FIN GRP CAYMAN 3 CO GUARNT 144A		D		2.B FE	9,975,400	110.1500	11,014,997	10,000,000	9,990,775		2,584			4.600	4.631	MS	120,111	460,000	03/20/2014	03/27/2024
60687Y-AG-4	MIZUHO FINANCIAL GRP SR NT		D		1.G FE	14,337,000	110.4010	15,828,168	14,337,000	14,337,000					2.839	2.839	MS	122,108	407,027	09/07/2016	09/13/2026
60687Y-AG-4	MIZUHO FINANCIAL GRP SR NT	LS	D		1.G FE	663,000	110.4010	731,958	663,000	663,000					2.839	2.839	MS	5,647	18,823	09/07/2016	09/13/2026
60687Y-AK-5	MIZUHO FINANCIAL GRP SR NT		D		1.G FE	115,000	113.6060	130,646	115,000	115,000					3.663	3.663	FA	1,439	4,212	02/22/2017	02/28/2027
60687Y-AK-5	MIZUHO FINANCIAL GRP SR NT	LS	D		1.G FE	6,885,000	113.6060	7,821,746	6,885,000	6,885,000					3.663	3.663	FA	86,168	252,198	02/22/2017	02/28/2027
60687Y-AR-0	MIZUHO FINANCIAL GRP SR NT		D		1.G FE	6,787,000	117.3460	7,964,306	6,787,000	6,787,000					4.018	4.018	MS	87,871	272,702	02/28/2018	03/05/2028
60687Y-AR-0	MIZUHO FINANCIAL GRP SR NT	LS	D		1.G FE	3,213,000	117.3460	3,770,342	3,213,000	3,213,000					4.018	4.018	MS	41,598	129,098	02/28/2018	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	15,000,000	119.0100	17,851,547	15,000,000	15,000,000					4.254	4.254	MS	194,975	638,100	09/05/2018	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	5,000,000	110.9900	5,549,510	5,000,000	5,000,000					3.153	3.153	JJ	72,256	157,650	07/09/2019	07/16/2030
60687Y-BH-1	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	15,000,000	103.6790	15,551,877	15,000,000	15,000,000					2.201	2.201	JJ	156,821		07/06/2020	07/10/2031
60687Y-AJ-8	MIZUHO FINANCIAL GRP SR NT FRN		D		1.G FE	5,788,353	100.8730	5,800,226	5,750,000	5,767,908		(15,197)			1.164	0.894	FMAN	5,951	115,404	08/21/2019	02/28/2022
60687Y-BB-4	MIZUHO FINANCIAL GRP SR NT FRN		D	1	1.G FE	5,000,000	100.5490	5,027,469	5,000,000	5,000,000					1.070	1.070	MJSD	2,674	84,376	09/09/2019	09/13/2023
60687Y-AA-7	MIZUHO FINANCIAL GRP SUB 144A		D		2.B FE	5,000,000	113.4630	5,673,148	5,000,000	5,000,000					4.353	4.353	AO	42,925	217,650	10/13/2015	10/20/2025
00105N-AA-1	MMG SA CO GUARNT 144A		D	1	4.B FE	9,822,300	95.5010	9,550,100	10,000,000	9,948,987		20,360			6.750	7.000	MS	174,375	675,000	03/21/2013	03/28/2023
G1263*-AA-1	MODERN AVIATION FBO HLDGS LLC				4.A PL	5,509,779	97.8000	5,534,679	5,659,181	5,512,123		2,307			7.500	8.090	MJSD	109,647	405,575	12/27/2019	06/30/2026
608190-AJ-3	MOHAWK INDS INC SR NT			1	2.A FE	43,060,877	106.2180	46,192,994	43,489,000	43,366,715		55,064			3.850	3.992	FA	697,636	1,674,327	11/07/2018	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH NT 144A			1	2.B FE	15,656,575	103.4660	16,086,944	15,548,000	15,615,842		(14,416)			3.900	3.788	AO	128,012	606,372	10/24/2017	04/15/2025
60871R-AC-4	MOLSON COORS BREWING CO GUARNT			1	2.C FE	12,309,758	103.9850	12,670,512	12,185,000	12,211,489		(19,205)			3.500	3.251	MN	71,079	426,475	02/25/2015	05/01/2022
60871R-AC-4	MOLSON COORS BREWING CO GUARNT	LS		1	2.C FE	4,953,672	103.9850	5,006,854	4,815,000	4,843,122		(20,373)			3.500	3.251	MN	28,088	168,525	02/25/2015	05/01/2022
60871R-AD-2	MOLSON COORS BREWING CO GUARNT			1	2.C FE	21,684,680	125.1490	26,831,998	21,440,000	21,648,916		(5,546)			5.000	4.933	MN	178,667	1,072,000	05/31/2013	05/01/2042
60871R-AD-2	MOLSON COORS BREWING CO GUARNT	LS		1	2.C FE	1,996,300	125.1490	2,502,985	2,000,000	1,996,880		80			5.000	4.933	MN	16,667	100,000	05/31/2013	05/01/2042
60871R-AG-5	MOLSON COORS BREWING CO GUARNT			1	2.C FE	27,146,254	109.0170	30,376,551	27,864,000	27,380,570		76,704			3.000	3.204	JJ	385,452	835,920	05/03/2018	07/15/2026
60871R-AG-5	MOLSON COORS BREWING CO GUARNT	LS		1	2.C FE	20,337,428	109.0170	22,205,712	20,369,000	20,350,389		3,043			3.000	3.204	JJ	281,771	611,070	05/03/2018	07/15/2026
60871R-AH-3	MOLSON COORS BREWING CO GUARNT			1	2.C FE	4,337,927	114.7460	5,009,815	4,366,000	4,340,229		552			4.200	4.234	JJ	84,555	183,372	08/02/2017	07/15/2046
60871R-AH-3	MOLSON COORS BREWING CO GUARNT	LS		1	2.C FE	20,516,723	114.7460	23,676,709	20,634,000	20,526,057		2,312			4.200	4.234	JJ	399,612	866,628	08/02/2017	07/15/2046
609207-AB-1	MONDELEZ INTL SR NT			1	2.B FE	56,874,509	109.4650	62,324,939	56,936,000	56,914,453		6,442			4.000	4.013	FA	948,933	2,277,440	01/09/2014	02/01/2024
609207-AB-1	MONDELEZ INTL SR NT	LS		1	2.B FE	1,562,311	109.4650	1,712,031	1,564,000	1,563,408		177			4.000	4.013	FA	26,067	62,560	01/09/2014	02/01/2024
609207-AM-7	MONDELEZ INTL SR NT			1	2.B FE	13,863,080	118.2560	16,555,818	14,000,000	13,893,974		12,059			4.125	4.246	MN	86,625	577,500	05/03/2018	05/07/2028
609207-AM-7	MONDELEZ INTL SR NT	LS		1	2.B FE	990,220	118.2560	1,182,558	1,000,000	992,427		861			4.125	4.246	MN	6,188	41,250	05/03/2018	05/07/2028
609207-AP-0	MONDELEZ INTL SR NT			1	2.B FE	14,755,950	130.4820	19,572,239	15,000,000	14,766,461		4,118			4.625	4.727	MN	104,063	693,750	05/03/2018	05/07/2048
609207-AV-7	MONDELEZ INTL SR NT				2.B FE	499,930	100.4340	502,171	500,000	499,947		17			0.625	0.632	JJ	1,554		06/30/2020	07/01/2022
609207-AW-5	MONDELEZ INTL SR NT			1	2.B FE	10,598,830	101.6090	11,177,021	11,000,000	10,600,653		1,823			2.625	2.806	MS	93,844		09/30/2020	09/04/2050
609207-AW-5	MONDELEZ INTL SR NT	LS		1	2.B FE	3,854,120	101.6090	4,064,371	4,000,000	3,854,783		663			2.625	2.806	MS	34,125		09/30/2020	09/04/2050
609207-AX-3	MONDELEZ INTL SR NT			1	2.B FE	99,302	98.8000	98,800	100,000	99,322		20			1.500	1.573	FA	488		09/02/2020	02/04/2031

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
609207-AX-3	MONDELEZ INTL SR NT	LS		1	2.B FE	1,390,228	98.8000	1,383,199	1,400,000	1,390,509		281			1.500	1.573	FA	6,825		09/02/2020	02/04/2031
609207-AY-1	MONDELEZ INTL SR NT			1	2.B FE	19,953,000	101.5540	20,310,845	20,000,000	19,953,740		740			1.875	1.897	AO	79,167		09/30/2020	10/15/2032
610202-BP-7	MONONGAHELA PWR CO 1ST MTG 144A			1	2.A FE	25,043,049	135.4160	33,908,164	25,040,000	25,046,613		(518)			5.400	5.397	JD	60,096	1,352,160	10/17/2019	12/15/2043
610202-BP-7	MONONGAHELA PWR CO 1ST MTG 144A	LS		1	2.A FE	99,819	135.4160	135,416	100,000	99,840		3			5.400	5.397	JD	240	5,400	10/17/2019	12/15/2043
610202-BR-3	MONONGAHELA PWR CO 1ST MTG 144A			1	2.A FE	731,784	108.1700	757,188	700,000	727,480		(3,878)			3.550	2.871	MN	3,175	24,850	11/21/2019	05/15/2027
61201#-AM-7	MONTANA-DAKOTA UTILITIES SR NT				1.G	16,000,000	116.4960	18,639,414	16,000,000	16,000,000					3.980	3.980	AO	130,898	636,800	10/17/2019	10/17/2049
615369-AB-1	MOODY'S CORPORATION SR NT			1	2.A FE	19,843,600	105.6320	21,126,355	20,000,000	19,968,856		17,598			4.500	4.598	MS	300,000	900,000	08/15/2012	09/01/2022
615369-AM-7	MOODY'S CORPORATION SR NT			1	2.A FE	31,240,071	112.5320	36,014,719	32,004,000	31,410,992		71,152			3.250	3.545	JJ	479,616	1,040,130	10/16/2019	01/15/2028
615369-AP-0	MOODY'S CORPORATION SR NT			1	2.A FE	9,924,900	120.1710	12,017,061	10,000,000	9,937,520		6,329			4.250	4.342	FA	177,083	425,000	12/03/2018	02/01/2029
615369-AQ-8	MOODY'S CORPORATION SR NT			1	2.A FE	4,916,400	137.5660	6,878,281	5,000,000	4,919,013		1,314			4.875	4.983	JD	9,479	243,750	12/03/2018	12/17/2048
615369-AU-9	MOODY'S CORPORATION SR NT			1	2.A FE	2,974,650	93.6360	2,809,088	3,000,000	2,974,785		135			2.550	2.584	FA	28,263		08/04/2020	08/18/2060
617446-8N-2	MORGAN STANLEY SR NT			1	1.F FE	20,000	160.9950	32,199	20,000	20,000					5.597	5.597	MS	302	560	03/19/2020	03/24/2051
617446-8N-2	MORGAN STANLEY SR NT	LS		1	1.F FE	4,980,000	160.9950	8,017,530	4,980,000	4,980,000					5.597	5.597	MS	75,102	139,365	03/19/2020	03/24/2051
617446-HD-4	MORGAN STANLEY SR NT				2.A FE	606,733	154.3250	663,599	430,000	593,524		(11,907)			7.250	3.198	AO	7,794	31,175	11/21/2019	04/01/2032
61746B-DZ-6	MORGAN STANLEY SR NT				2.A FE	9,979,500	114.7070	11,470,740	10,000,000	9,988,618		1,993			3.875	3.900	JJ	165,764	387,500	01/22/2016	01/27/2026
61761J-VL-0	MORGAN STANLEY SR NT			1	2.A FE	9,982,600	111.2800	11,127,981	10,000,000	9,992,605		1,775			3.700	3.721	AO	69,889	370,000	10/20/2014	10/23/2024
61744Y-AK-4	MORGAN STANLEY SR NT FRN			1	2.A FE	2,344,384	114.1690	2,490,037	2,181,000	2,328,742		(14,595)			3.591	2.538	JJ	34,591	67,547	07/21/2020	07/22/2028
61744Y-AK-4	MORGAN STANLEY SR NT FRN	LS		1	2.A FE	624,391	114.1690	678,167	594,000	620,386		(3,611)			3.591	2.538	JJ	9,421	21,331	07/21/2020	07/22/2028
61746B-EC-6	MORGAN STANLEY SR NT FRN			1	2.A FE	6,598,400	101.8980	6,623,400	6,500,000	6,559,720		(32,018)			1.615	1.102	JAJO	19,534	176,006	10/30/2019	10/24/2023
61746B-EE-2	MORGAN STANLEY SR NT FRN			1	2.A FE	10,925,021	100.0510	10,815,514	10,810,000	10,813,745		(72,231)			1.398	0.726	JAJO	30,653	271,328	06/18/2019	01/20/2022
61761J-3R-8	MORGAN STANLEY SR NT MTN DTD 07/25/16				2.A FE	14,898,000	111.7770	16,766,497	15,000,000	14,939,228		9,813			3.125	3.205	JJ	200,521	468,750	07/20/2016	07/27/2026
617446-8T-9	MORGAN STANLEY SR NT MTN DTD 11/13/20			1	1.F FE	250,000	100.2310	250,579	250,000	250,000					0.560	0.560	MN	187		11/09/2020	11/10/2023
61746B-EF-9	MORGAN STANLEY SR NT SER 10YR				2.A FE	10,858,553	114.5220	12,482,852	10,900,000	10,885,307		1,828			3.625	3.648	JJ	176,709	395,125	11/21/2019	01/20/2027
617446-8G-7	MORGAN STANLEY SR NT SER GMTN			1	1.F FE	5,227,906	121.6410	6,319,235	5,195,000	5,225,954		(1,952)			4.431	4.337	JJ	101,028	225,870	06/09/2020	01/23/2030
61744Y-AN-8	MORGAN STANLEY SR NT SER GMTN				2.A FE	1,026,700	105.5370	1,055,370	1,000,000	1,017,987		(8,436)			3.125	2.227	JJ	13,715	31,250	12/17/2019	01/23/2023
61744Y-AP-3	MORGAN STANLEY SR NT SER GMTN			1	2.A FE	14,864,425	115.9290	17,119,185	14,767,000	14,852,126		(10,722)			3.772	3.689	JJ	242,919	557,011	11/05/2019	01/24/2029
61744Y-AP-3	MORGAN STANLEY SR NT SER GMTN	LS		1	2.A FE	2,233,000	115.9290	2,588,687	2,233,000	2,233,000					3.772	3.689	JJ	36,733	84,229	11/05/2019	01/24/2029
617446-7X-1	MORGAN STANLEY SUB				2.A FE	7,422,911	119.5330	8,068,473	6,750,000	7,293,651		(102,190)			5.000	3.197	MN	34,688	337,500	11/21/2019	11/24/2025
617700-A*-0	MORNINGSTAR INC SR NT				2.B	7,000,000	102.6180	7,183,250	7,000,000	7,000,000					2.320	2.320	AO	29,322		10/26/2020	10/26/2030
617734-A#-5	MORONGO BAND OF MISSIAN INDIANS SR SER C				2.C FE	8,000,000	121.9540	9,756,343	8,000,000	8,000,000					5.650	5.650	AO	84,122	452,000	10/31/2018	10/24/2033
617734-A@-7	MORONGO BAND OF MISSION IND SR SEC SER B				2.C FE	18,500,000	117.9810	21,826,414	18,500,000	18,500,000					5.460	5.460	MS	260,943	1,010,100	03/28/2019	03/28/2029
617734-B*-8	MORONGO BAND OF MISSION IND SR SEC SER D				2.C FE	7,000,000	122.6850	8,587,941	7,000,000	7,000,000					5.700	5.700	MS	103,075	399,000	03/28/2019	03/28/2034
617734-B@-6	MORONGO BAND OF MISSION INDIANS SR SEC E				2.C FE	20,000,000	124.6140	24,922,863	20,000,000	20,000,000					5.930	5.930	AO	220,728	1,186,000	10/31/2018	10/24/2040
61945C-AB-9	MOSAIC CO SR NT			1	2.C FE	9,926,950	115.5830	12,714,088	11,000,000	9,987,238		25,019			4.875	5.630	MN	68,521	536,250	06/25/2018	11/15/2041
61945C-AC-7	MOSAIC CO SR NT			1	2.C FE	16,648,000	109.1460	18,445,671	16,900,000	16,797,413		32,617			4.250	4.476	MN	91,776	718,250	02/11/2016	11/15/2023
61945C-AC-7	MOSAIC CO SR NT	LS		1	2.C FE	99,790	109.1460	109,146	100,000	99,930		22			4.250	4.476	MN	543	4,250	02/11/2016	11/15/2023
61945C-AG-8	MOSAIC CO SR NT			1	2.C FE	6,837,572	113.2330	7,757,596	6,851,000	6,841,212		1,212			4.050	4.074	MN	35,454	277,466	11/08/2017	11/15/2027
61945C-AG-8	MOSAIC CO SR NT	LS		1	2.C FE	3,142,828	113.2330	3,565,709	3,149,000	3,144,501		557			4.050	4.074	MN	16,296	127,535	11/08/2017	11/15/2027
620076-BF-5	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	9,678,910	111.7300	11,028,909	9,871,000	9,791,302		19,697			4.000	4.240	MS	131,613	394,840	08/12/2014	09/01/2024
620076-BF-5	MOTOROLA SOLUTIONS INC SR NT	LS		1	2.C FE	126,490	111.7300	144,132	129,000	127,958		257			4.000	4.240	MS	1,720	5,160	08/12/2014	09/01/2024
620076-BL-2	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	19,562,800	120.6430	23,887,286	19,800,000	19,610,727		21,666			4.600	4.760	FA	323,840	910,800	09/28/2018	02/23/2028
620076-BL-2	MOTOROLA SOLUTIONS INC SR NT	LS		1	2.C FE	195,500	120.6430	241,286	200,000	196,396		412			4.600	4.760	FA	3,271	9,200	09/28/2018	02/23/2028
620076-BN-8	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	9,996,000	119.8010	11,980,147	10,000,000	9,996,526		332			4.600	4.605	MN	48,556	460,000	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	9,980,200	101.9330	10,193,322	10,000,000	9,980,854		654			2.300	2.322	MN	29,389	58,139	08/10/2020	11/15/2030
55336V-AA-8	MPLX LP SR NT			1	2.B FE	1,992,800	111.7550	2,235,099	2,000,000	1,996,683		726			4.000	4.044	FA	30,222	80,000	02/09/2015	02/15/2025
55336V-AK-6	MPLX LP SR NT			1	2.B FE	11,305,370	115.3340	12,806,632	11,104,000	11,245,677		(19,970)			4.125	4.016	MS	152,680	458,040	11/20/2017	03/01/2027
55336V-AK-6	MPLX LP SR NT	LS		1	2.B FE	18,877,372	115.3340	21,717,299	18,830,000	18,864,397		(4,872)			4.125	4.016	MS	258,913	776,738	11/20/2017	03/01/2027
55336V-AM-2	MPLX LP SR NT			1	2.B FE	339,837	114.3810	388,897	340,000	339,843		6			4.500	4.504	AO	3,230	15,300	11/21/2019	04/15/2038
55336V-AP-5	MPLX LP SR NT			1	2.B FE	10,047,328	118.8540	12,028,057	10,120,000	10,049,113		653			4.900	4.941	AO	104,686	495,880	10/17/2019	04/15/2058
55336V-AR-1	MPLX LP SR NT			1	2.B FE	14,324,279	115.0560	16,527,840	14,365,000	14,335,987		3,387			4.000	4.032	MS	169,188	574,600	02/05/2018	03/15/2028
55336V-AS-9	MPLX LP SR NT			1	2.B FE	7,623,554	120.8560	9,269,680	7,670,000	7,631,406		3,791			4.800	4.702	FA	139,083	368,160	03/04/2019	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336V-AS-9	MPLX LP SR NT	LS		1	2.B FE	5,474,276	120.8560	6,441,642	5,330,000	5,452,371		(12,276)			4.800	4.702	FA	96,651	255,840	03/04/2019	02/15/2029
55336V-AT-7	MPLX LP SR NT			1	2.B FE	90,584	131.6810	105,345	80,000	90,366		(182)			5.500	4.661	FA	1,662	4,400	10/17/2019	02/15/2049
55336V-BM-1	MPLX LP SR NT			1	2.B FE	359,963	102.6250	359,187	350,000	357,769		(2,194)			5.250	4.104	JJ	8,473	9,188	05/22/2020	01/15/2025
55336V-BN-9	MPLX LP SR NT			1	2.B FE	30,095,522	117.4170	35,225,121	30,000,000	30,088,830		(6,692)			4.250	4.200	JD	106,250	1,275,000	05/22/2020	12/01/2027
55336V-BP-4	MPLX LP SR NT			1	2.B FE	199,361	120.8250	241,650	200,000	199,367		7			5.200	5.222	JD	867	10,400	05/22/2020	12/01/2047
55336V-BQ-2	MPLX LP SR NT			1	2.B FE	18,983	104.8010	19,912	19,000	18,984		1			2.650	2.660	FA	186		08/11/2020	08/15/2030
55336V-BQ-2	MPLX LP SR NT	LS		1	2.B FE	4,976,667	104.8010	5,220,150	4,981,000	4,976,807		141			2.650	2.660	FA	48,765		08/11/2020	08/15/2030
57636Q-AP-9	MSTRCARD INC SR NT			1	1.E FE	499,030	116.2740	581,372	500,000	499,093		63			3.350	3.373	MS	4,420	8,375	03/24/2020	03/26/2030
57636Q-AQ-7	MSTRCARD INC SR NT			1	1.E FE	995,760	129.0720	1,290,717	1,000,000	995,818		58			3.850	3.874	MS	10,160	19,250	03/24/2020	03/26/2050
623115-AF-9	MT SINAI HOSPITAL NT SER 2020			1	1.G FE	6,000,000	109.1880	6,551,255	6,000,000	6,000,000					3.391	3.391	JJ	55,952		09/16/2020	07/01/2050
C5864@-AG-4	MULLEN GRP LTD SER G SR NT		A		3.C	14,000,000	103.7620	14,526,719	14,000,000	14,000,000					3.840	3.840	AO	103,040	537,600	10/22/2014	10/22/2024
C5864@-AH-2	MULLEN GRP LTD SER H SR NT		A		3.C	8,000,000	103.6700	8,293,570	8,000,000	8,000,000					3.940	3.940	AO	60,413	315,200	10/22/2014	10/22/2026
626717-AG-7	MURPHY OIL CORP SR NT			1	3.C FE	4,665,450	88.1250	4,406,250	5,000,000	4,699,041		5,933			6.375	6.912	JD	26,563	306,250	02/11/2013	12/01/2042
626717-AM-4	MURPHY OIL CORP SR NT			1	3.C FE	5,177,000	99.0000	5,125,230	5,177,000	5,177,000					5.875	5.875	JD	25,346	307,528	11/14/2019	12/01/2027
626717-AM-4	MURPHY OIL CORP SR NT	LS		1	3.C FE	4,823,000	99.0000	4,774,770	4,823,000	4,823,000					5.875	5.875	JD	23,613	286,500	11/14/2019	12/01/2027
628530-BJ-5	MYLAN INC CO GUARNT			1	2.C FE	9,968,541	130.1860	13,018,609	10,000,000	9,969,499		497			5.200	5.221	AO	109,778	520,000	01/10/2019	04/15/2048
628530-BK-2	MYLAN INC CO GUARNT			1	2.C FE	38,222	118.8800	42,797	36,000	37,965		(231)			4.550	4.536	AO	346	1,638	11/21/2019	04/15/2028
628530-BK-2	MYLAN INC CO GUARNT	LS		1	2.C FE	10,469,338	118.8800	12,439,625	10,464,000	10,470,216		(814)			4.550	4.536	AO	100,513	476,112	11/21/2019	04/15/2028
628530-AV-9	MYLAN INC CO GUARNT 144A			1	2.C FE	19,958,600	104.9650	20,993,050	20,000,000	19,990,533		4,428			3.125	3.149	JJ	288,194	625,000	12/12/2012	01/15/2023
628530-BD-8	MYLAN INC SR NT			1	2.C FE	9,760,440	109.3480	10,716,092	9,800,000	9,786,725		4,199			4.200	4.250	MN	36,587	411,600	11/22/2013	11/29/2023
628530-BD-8	MYLAN INC SR NT	LS		1	2.C FE	199,160	109.3480	218,696	200,000	199,718		89			4.200	4.250	MN	747	8,400	11/22/2013	11/29/2023
62854A-AN-4	MYLAN NV CO GUARNT			1	2.C FE	10,562,955	114.4130	12,585,437	11,000,000	10,659,132		53,399			3.950	4.596	JD	19,311	434,500	11/21/2019	06/15/2026
G6363#-AJ-6	NAC AVIATION 29 DAC SER I SR NT		D		4.B Z	15,000,000	89.0000	13,350,000	15,000,000	15,000,000					3.790	3.790	FA	480,067		02/27/2020	02/27/2023
G6363#-AK-3	NAC AVIATION 29 DAC SER J SR NT		D		4.B Z	35,000,000	89.0000	31,150,000	35,000,000	35,000,000					3.920	3.920	FA	1,158,578		02/27/2020	02/27/2025
G6363#-AL-1	NAC AVIATION 29 DAC SER K SR NT		D		4.B Z	10,000,000	89.0000	8,900,000	10,000,000	10,000,000					4.120	4.120	FA	347,911		02/27/2020	02/27/2027
G6390@-AB-2	NAMPAK INTERNATIONAL LTD SER B SR NT		D		3.A YE	12,000,000	102.7540	12,330,480	12,000,000	12,000,000					5.250	5.250	MN	57,750	630,000	05/28/2013	05/28/2023
631005-BF-1	NARRAGANSETT ELEC SR NT 144A			1	1.G FE	24,887,940	120.3550	30,690,404	25,500,000	24,954,462		14,219			4.170	4.320	JD	62,029	1,063,350	05/30/2017	12/10/2042
631005-BJ-3	NARRAGANSETT ELEC SR NT 144A			1	1.G FE	7,000,000	113.4130	7,938,896	7,000,000	7,000,000					3.395	3.395	AO	54,131	118,825	04/07/2020	04/09/2030
63111X-AC-5	NASDAQ INC SR NT			1	2.B FE	250,000	100.1170	250,292	250,000	250,000					0.445	0.445	JD	31		12/07/2020	12/21/2022
P7077@-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT		D		3.C PL	5,160,000	100.8980	5,206,349	5,160,000	5,160,000					6.340	6.340	MJSD	83,646	243,694	05/31/2012	03/31/2035
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT		D		3.C PL	6,400,000	104.3100	6,675,867	6,400,000	6,400,000					7.000	7.000	MJSD	114,994	332,500	11/30/2010	11/30/2033
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT		D		3.C PL	3,480,000	101.3280	3,526,228	3,480,000	3,480,000					6.440	6.440	MJSD	57,295	167,118	08/30/2012	06/30/2035
6325C0-DQ-1	NATIONAL AUSTRALIA BANK SR NT FRN 144A		D		1.D FE	10,070,100	100.7750	10,077,539	10,000,000	10,033,824		(23,915)			0.933	0.688	FMAN	10,103	179,935	06/14/2019	05/22/2022
63254A-AW-8	NATIONAL AUSTRALIA BK/NY SR NT		D		1.D FE	248,568	103.0580	257,645	250,000	249,583		291			2.500	2.623	MN	677	6,250	05/16/2017	05/22/2022
63636#-AB-2	NATIONAL HOCKEY SER B SR SEC NT DUE 2027				2.A PL	5,000,000	103.1500	5,157,500	5,000,000	5,000,000					3.610	3.610	JD	8,022	180,500	08/10/2017	08/10/2027
63636#-AC-0	NATIONAL HOCKEY SER C SR SEC NT DUE 2029				2.A PL	10,000,000	103.1200	10,312,000	10,000,000	10,000,000					3.710	3.710	JD	16,489	371,000	08/10/2017	08/10/2029
637432-ND-3	NATIONAL RURAL UTIL COOP COLLATERAL TR			1	1.E FE	5,049,300	108.6840	5,434,191	5,000,000	5,022,072		(5,057)			2.850	2.735	JJ	60,958	142,500	03/31/2015	01/27/2025
637432-NJ-0	NATIONAL RURAL UTIL COOP SEC			1	1.E FE	9,972,700	104.4410	10,444,076	10,000,000	9,991,191		3,979			2.700	2.743	FA	102,000	270,000	02/03/2016	02/15/2023
637432-MT-9	NATIONAL RURAL UTIL COOP SUB FRN			1	2.A FE	15,000,000	105.2500	15,787,500	15,000,000	15,000,000					4.750	4.750	AO	120,729	712,500	04/18/2013	04/30/2043
637432-BS-3	NATIONAL RURAL UTILITIES				1.E FE	1,735,039	121.1810	1,871,033	1,544,000	1,604,983		(7,848)			7.350	6.008	MN	18,914	104,039	11/14/2002	11/01/2026
63859U-BD-4	NATIONWIDE BLDG SOCIETY SR NT 144A		D		1.E FE	9,982,200	101.2110	10,121,098	10,000,000	9,997,851		3,686			2.450	2.488	JJ	104,806	245,000	07/20/2016	07/27/2021
638602-BP-6	NATIONWIDE BLDG SOCIETY SR NT 144A		D		1.E FE	14,943,450	112.6590	16,898,777	15,000,000	14,971,494		5,607			3.900	3.946	JJ	260,000	585,000	07/14/2015	07/21/2025
63861V-AB-3	NATIONWIDE BLDG SOCIETY SR NT 144A		D	1	2.A FE	11,516,117	116.1990	13,246,633	11,400,000	11,502,260		(12,493)			4.302	4.153	MS	153,940	490,428	11/21/2019	03/08/2029
63859W-AE-9	NATIONWIDE BLDG SOCIETY SUB 144A		D		2.B FE	24,926,500	111.3260	27,831,470	25,000,000	24,954,540		6,960			4.000	4.036	MS	297,222	1,000,000	09/07/2016	09/14/2026
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A			1	1.F FE	262,730	111.3690	278,422	250,000	262,487		(243)			3.900	3.617	MN	840	9,994	01/07/2020	11/30/2049
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A	LS		1	1.F FE	1,313,650	111.3690	1,392,112	1,250,000	1,312,435		(1,215)			3.900	3.617	MN	4,198	49,969	01/07/2020	11/30/2049
638612-AL-5	NATIONWIDE FINANCIAL SER SR NT 144A			1	2.A FE	19,928,600	120.7980	24,159,535	20,000,000	19,935,654		1,314			5.300	5.324	MN	126,611	1,060,000	11/17/2014	11/18/2044
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SR NT			1	1.G FE	4,982,950	130.9520	6,547,593	5,000,000	4,985,612		377			4.450	4.471	JJ	102,597	222,500	09/28/2012	01/15/2043
641062-AE-4	NESTLE HLDGS INC CO GUARNT 144A			1	1.D FE	548,477	112.3050	617,677	550,000	548,930		204			3.500	3.545	MS	5,187	19,250	09/17/2018	09/24/2025
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A			1	1.D FE	178,980	133.0580	199,587	150,000	178,187		(659)			4.000	2.987	MS	1,617	6,000	10/17/2019	09/24/2048
Q6568@-AC-5	NETWORK FINANCE COMPANY SR NT		D		2.A FE	22,000,000	108.3770	23,842,953	22,000,000	22,000,000					3.700	3.700	AO	198,978	814,000	02/14/2018	02/14/2033

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
G6428#-AB-6	NETWORK HOMES LTD SR NT SER B		B		1.F PL	31,957,500	122.7500	41,934,365	34,162,339	34,162,339				1,019,028	3.520	3.520	MN	133,613	1,123,957	01/15/2019	01/15/2034
641423-BU-1	NEVADA POWER CO GEN REF MTG SER R			1	1.F FE	9,540,716	151.7650	14,470,776	9,535,000	9,541,103		(138)			6.750	6.743	JJ	321,806	642,938	06/09/2020	07/01/2037
641423-BU-1	NEVADA POWER CO GEN REF MTG SER R	LS		1	1.F FE	484,869	151.7650	736,059	485,000	484,899		3			6.750	6.743	JJ	16,369	32,738	06/09/2020	07/01/2037
641423-BP-2	NEVADA POWER CO MTG BACKED SER N			1	1.F FE	6,950,230	152.7030	10,689,181	7,000,000	6,962,872		1,367			6.650	6.706	AO	116,375	465,500	06/14/2007	04/01/2036
641423-CC-0	NEVADA PWR CO GENL REF MORT SER CC			1	1.F FE	498,080	116.8340	584,170	500,000	498,386		162			3.700	3.745	MN	3,083	18,500	01/28/2019	05/01/2029
643188-AA-9	NEW CARDINALS STADIUM LLC SR SEC NT A				2.B PL	6,605,657	117.0600	7,732,582	6,605,657	6,605,657					6.180	6.180	JUN	205,249	408,230	06/14/2007	06/30/2032
644188-BG-8	NEW ENGLAND PWR CO SR NT 144A			1	1.G FE	20,000,000	101.1790	20,235,855	20,000,000	20,000,000					2.807	2.807	AO	132,553		10/01/2020	10/06/2050
645767-AW-4	NEW JERSEY BELL TELEPHON SR NT				2.A FE	2,580,464	138.4590	3,170,706	2,290,000	2,470,778		(14,548)			7.850	6.657	MN	22,970	179,765	01/25/2011	11/15/2029
645869-H@-0	NEW JERSEY NATURAL GAS CO SEC				1.E	15,000,000	96.3470	14,452,083	15,000,000	15,000,000					2.970	2.970	MS	148,500		09/01/2020	09/01/2060
646025-E*-3	NEW JERSEY RESOURCES CORP SR NT				2.B Z	16,000,000	105.9770	16,956,314	16,000,000	16,000,000					3.250	3.250	MS	173,333		09/01/2020	09/01/2033
64952W-CS-0	NEW YORK LIFE GLBL FDG SEC 144A				1.A FE	399,212	102.8890	411,558	400,000	399,763		160			2.300	2.342	JD	537	9,200	06/05/2017	06/10/2022
64952W-CX-9	NEW YORK LIFE GLBL FDG SEC 144A				1.A FE	992,050	111.6110	1,116,111	1,000,000	994,166		733			3.000	3.093	JJ	14,250	30,000	01/03/2018	01/10/2028
64952W-DT-7	NEW YORK LIFE GLBL FDG SR SEC 144A				1.A FE	349,720	100.1850	350,646	350,000	349,738		18			0.400	0.427	AO	272		10/14/2020	10/21/2023
64952W-DJ-9	NEW YORK LIFE GLBL FDG SR SEC FRN 144A				1.A FE	250,000	100.6040	251,510	250,000	250,000					0.664	0.664	JAJO	369	4,533	07/09/2019	07/12/2022
65120F-AC-8	NEWCREST FINANCE PTY LTD CO GUARNT 144A		D	1	2.B FE	9,941,900	105.4970	10,549,734	10,000,000	9,987,991		6,479			4.200	4.272	AO	105,000	420,000	09/24/2012	10/01/2022
65120F-AD-6	NEWCREST FINANCE PTY LTD CO GUARNT 144A		D	1	2.B FE	11,775,863	110.4560	12,912,305	11,690,000	11,772,142		(3,721)			3.250	3.160	MN	50,657	189,963	06/24/2020	05/13/2030
651229-AM-8	NEWELL RUBBERMAID INC SR NT			1	3.B FE	14,952,300	102.8750	15,431,250	15,000,000	14,991,821		5,351			4.000	4.039	JD	26,667	600,000	06/11/2012	06/15/2022
651229-AQ-9	NEWELL RUBBERMAID INC SR NT			1	3.B FE	14,225,977	106.0000	14,988,400	14,140,000	14,183,660		(10,223)			4.000	3.916	JD	47,133	565,600	06/01/2016	12/01/2024
651229-AQ-9	NEWELL RUBBERMAID INC SR NT	LS		1	3.B FE	374,595	106.0000	397,500	375,000	374,822		41			4.000	3.916	JD	1,250	15,000	06/01/2016	12/01/2024
651229-AW-6	NEWELL RUBBERMAID INC SR NT			1	3.B FE	17,432,311	110.1500	19,149,578	17,385,000	17,466,999		41,049			4.700	4.620	AO	204,274	773,633	01/24/2018	04/01/2026
651229-AW-6	NEWELL RUBBERMAID INC SR NT	LS		1	3.B FE	5,114,648	110.1500	5,645,188	5,125,000	5,125,000		6,964			4.700	4.620	AO	60,219	228,063	01/24/2018	04/01/2026
651229-AY-2	NEWELL RUBBERMAID INC SR NT			1	3.B FE	11,134,323	127.5000	14,248,125	11,175,000	11,175,000		38,441			6.000	6.000	AO	167,625	642,563	03/18/2016	04/01/2046
651229-AY-2	NEWELL RUBBERMAID INC SR NT	LS		1	3.B FE	821,997	127.5000	1,051,875	825,000	825,000		2,838			6.000	6.000	AO	12,375	47,438	03/18/2016	04/01/2046
651290-AP-3	NEWFIELD EXPLORATION CO SR NT			1	3.A FE	2,997,784	103.8650	3,115,955	3,000,000	2,999,703		259			5.750	5.760	JJ	72,354	172,500	09/27/2011	01/30/2022
651290-AQ-1	NEWFIELD EXPLORATION CO SR NT			1	3.A FE	23,031	107.1130	22,494	21,000	22,570		(416)			5.625	5.204	JJ	591	1,181	11/21/2019	07/01/2024
651290-AQ-1	NEWFIELD EXPLORATION CO SR NT	LS		1	3.A FE	5,622,834	107.1130	5,868,745	5,479,000	5,549,659		(18,375)			5.625	5.204	JJ	154,097	308,194	11/21/2019	07/01/2024
651290-AR-9	NEWFIELD EXPLORATION CO SR NT			1	3.A FE	2,562,500	107.3150	2,682,869	2,500,000	2,545,940		(7,914)			5.375	4.956	JJ	67,188	134,375	11/02/2018	01/01/2026
651290-AR-9	NEWFIELD EXPLORATION CO SR NT	LS		1	3.A FE	2,562,500	107.3150	2,682,869	2,500,000	2,545,940		(7,914)			5.375	4.956	JJ	67,188	134,375	11/02/2018	01/01/2026
651639-AR-7	NEWMONT GOLDCORP CORP CO GUARNT			1	2.A FE	4,998,151	100.8970	5,044,868	5,000,000	4,999,546		1,008			3.625	3.646	JD	11,076	181,250	08/09/2019	06/09/2021
651639-AT-3	NEWMONT GOLDCORP CORP CO GUARNT			1	2.A FE	24,942,526	105.7640	26,441,038	25,000,000	24,963,887		15,427			3.700	3.769	MS	272,361	925,000	08/09/2019	03/15/2023
65339K-AG-5	NEXTERA ENERGY CAPITAL CO GUARNT			1	2.A FE	5,878,149	106.7780	6,178,186	5,786,000	5,824,742		(14,899)			3.625	3.339	JD	9,322	209,743	03/28/2017	06/15/2023
65339K-AT-7	NEXTERA ENERGY CAPITAL CO GUARNT			1	2.A FE	1,929,017	113.8600	2,054,033	1,804,000	1,911,800		(15,512)			3.550	2.523	MN	10,674	64,042	11/19/2019	05/01/2027
65339K-AT-7	NEXTERA ENERGY CAPITAL CO GUARNT	LS		1	2.A FE	209,583	113.8600	223,165	196,000	207,712		(1,685)			3.550	2.523	MN	1,160	6,958	11/19/2019	05/01/2027
65339K-BM-1	NEXTERA ENERGY CAPITAL CO GUARNT			1	2.A FE	7,465,565	108.9470	8,171,044	7,500,000	7,468,930		3,058			2.750	2.803	MN	34,375	222,292	12/02/2019	11/01/2029
65342Q-AK-8	NEXTERA ENERGY OPERATING CO GUARNT 144A			1	3.A FE	3,757,500	107.0000	3,852,000	3,600,000	3,725,308		(32,192)			4.250	3.202	JJ	70,550	160,650	01/08/2020	07/15/2024
629278-AA-6	NHL U.S. FUNDING SER 1 SR NT				2.B PL	3,000,000	105.3300	3,159,900	3,000,000	3,000,000					4.180	4.180	MJSD	6,618	125,400	09/29/2014	09/29/2024
629278-AB-4	NHL U.S. FUNDING SER 2 SR NT				2.B PL	21,273,880	107.2800	22,528,800	21,000,000	21,223,707		(35,185)			4.330	4.115	MJSD	47,991	909,300	07/24/2019	09/29/2026
65364U-AH-9	NIAGARA MOHAWK PWR SR NT 144A			1	1.G FE	19,992,000	124.6790	24,935,887	20,000,000	19,993,624		334			4.278	4.281	AO	213,900	855,600	09/10/2015	10/01/2034
65364U-AL-0	NIAGARA MOHAWK PWR SR NT 144A			1	1.G FE	7,999,920	119.1490	9,531,930	8,000,000	7,999,934		7			4.278	4.278	JD	15,211	342,240	11/29/2018	12/15/2028
65364U-AP-1	NIAGARA MOHAWK PWR SR NT 144A			1	1.G FE	8,735,000	105.7460	9,236,898	8,735,000	8,735,000					3.025	3.025	JD	2,936	133,585	06/23/2020	06/27/2050
65364U-AP-1	NIAGARA MOHAWK PWR SR NT 144A	LS		1	1.G FE	1,265,000	105.7460	1,337,685	1,265,000	1,265,000					3.025	3.025	JD	425	19,346	06/23/2020	06/27/2050
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SEC				2.C PL	15,000,000	100.8090	15,121,295	15,000,000	15,000,000					3.330	3.330	MJSD	59,663		11/18/2020	12/31/2044
654106-AM-5	NIKE INC SR NT			1	1.E FE	498,315	123.7140	618,571	500,000	498,340		25			3.375	3.393	MS	4,406	8,438	03/25/2020	03/27/2050
65473Q-BB-8	NISOURCE FINANCE CORP CO GUARNT			1	2.B FE	6,317,161	136.9580	8,265,386	6,035,000	6,276,019		(6,129)			5.250	4.947	FA	119,694	316,838	03/12/2013	02/15/2043
65473Q-BC-6	NISOURCE FINANCE CORP CO GUARNT			1	2.B FE	18,728,750	130.9750	24,885,307	19,000,000	18,763,360		5,343			4.800	4.890	FA	344,533	912,000	06/05/2013	02/15/2044
65473P-AK-1	NISOURCE INC SR NT			1	2.B FE	149,628	100.6040	150,906	150,000	149,655		27			0.950	1.001	FA	526		08/12/2020	08/15/2025
654740-G*-4	NISSAN MOTOR ACCEPT CORP SR NT				2.C	25,000,000	102.2600	25,565,119	25,000,000	25,000,000					2.670	2.670	MS	194,688	667,500	09/16/2019	09/16/2022
654740-G@-2	NISSAN MOTOR ACCEPT CORP SR NT				2.C	50,000,000	103.3100	51,654,888	50,000,000	50,000,000					2.820	2.820	MS	411,250	1,410,000	09/16/2019	09/16/2024
654740-BN-8	NISSAN MOTOR ACCEPTANCE SR NT FRN 144A				2.C FE	5,000,000	99.7540	4,987,686	5,000,000	5,000,000					0.869	0.869	MJSD	1,327	78,066	09/18/2018	09/21/2021
65486A-AB-9	NLV FINANCIAL CORP SR NT 144A			1	2.A FE	989,100	129.6530	1,296,531	1,000,000	992,333		319			6.500	6.584	MS	19,139	65,000	05/13/2005	03/15/2035
655044-AJ-4	NOBLE ENERGY INC NT			1	2.C FE	118,085	140.7250	154,797	110,000	117,862		(186)			5.050	4.550	MN	710	5,555	10/17/2019	11/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655044-AG-0	NOBLE ENERGY INC SR NT			1	2.C FE	9,445,850	143.6450	13,646,269	9,500,000	9,452,309		1,055			5.250	5.288	MN	63,729	498,750	11/05/2013	11/15/2043
655044-AG-0	NOBLE ENERGY INC SR NT	LS		1	2.C FE	497,150	143.6450	718,225	500,000	497,490		56			5.250	5.288	MN	3,354	26,250	11/05/2013	11/15/2043
655044-AP-0	NOBLE ENERGY INC SR NT			1	2.C FE	16,544,105	116.3800	19,352,790	16,629,000	16,561,214		8,208			3.850	3.917	JJ	295,211	640,217	06/17/2019	01/15/2028
655044-AQ-8	NOBLE ENERGY INC SR NT			1	2.C FE	6,441,076	114.8850	7,467,502	6,500,000	6,446,906		5,113			3.250	3.358	AO	44,597	219,465	11/15/2019	10/15/2029
655044-AQ-8	NOBLE ENERGY INC SR NT	LS		1	2.C FE	1,981,869	114.8850	2,297,693	2,000,000	1,983,663		1,573			3.250	3.358	AO	13,722	67,528	11/15/2019	10/15/2029
65548P-AF-3	NORBORD INC SR SEC 144A		A	1	3.A FE	521,750	107.5020	537,510	500,000	517,276		(4,391)			5.750	4.679	JJ	13,257	30,427	12/20/2019	07/15/2027
65557C-AD-5	NORDEA BANK AB SR NT 144A		D		1.D FE	11,942,760	100.1120	12,013,439	12,000,000	11,999,742		7,047			4.875	4.936	JJ	271,375	585,000	01/11/2011	01/14/2021
65557C-AZ-6	NORDEA BANK AB SR NT FRN 144A		D		1.F FE	1,297,323	100.8530	1,311,083	1,300,000	1,298,092		693			1.164	1.221	FMAN	1,346	26,091	11/21/2019	08/30/2023
65557F-AH-9	NORDEA BANK AB SUB 144A		D	1	1.G FE	14,117,850	116.0680	16,394,667	14,125,000	14,118,654		360			4.625	4.629	MS	195,984	653,281	09/10/2018	09/13/2033
65557F-AH-9	NORDEA BANK AB SUB 144A	LS	D	1	1.G FE	875,000	116.0680	1,015,599	875,000	875,000					4.625	4.629	MS	12,141	40,469	09/10/2018	09/13/2033
65557F-AD-8	NORDEA BANK AB SUB NT 144A		D		1.G FE	11,146,000	106.1530	11,437,939	10,775,000	10,896,029		(67,006)			4.250	3.571	MS	127,205	457,938	01/26/2017	09/21/2022
65557C-AY-9	NORDEA BANK ABP SR NT 144A		D		1.F FE	6,769,872	108.0870	7,437,434	6,881,000	6,817,668		22,064			3.750	4.118	FA	86,729	258,038	10/10/2018	08/30/2023
G12638-AA-9	NORDIC INFRAST SEC SER BID2		D		4.C PL	4,883,790	99.4000	4,942,513	4,972,347	4,896,112		12,322			7.000	7.360	JUN	249,325	3,021	04/10/2020	06/12/2026
G1262*-AD-6	NORDIC INFRSTRCT SR SEC FRN		D		4.C PL	5,065,572	99.4000	5,126,706	5,157,652	5,081,368		10,588			7.000	7.329	AUG	123,354	252,724	06/26/2019	06/12/2026
W7000#-AA-4	NORDION ENERGI AB SEC		B		2.B	29,841,202	103.8670	35,349,094	34,033,036	34,033,036				4,191,834	2.200	2.200	JJ	328,608	334,105	01/21/2020	01/23/2030
655664-AP-5	NORDSTROM INC SR NT			1	3.A FE	7,265,482	101.1620	7,362,582	7,278,000	7,276,824		1,440			4.000	4.021	AO	61,459	291,120	10/05/2011	10/15/2021
655664-AP-5	NORDSTROM INC SR NT	LS		1	3.A FE	2,717,318	101.1620	2,753,634	2,722,000	2,721,560		539			4.000	4.021	AO	22,986	108,880	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC SR NT			1	3.A FE	9,933,569	94.1290	9,412,943	10,000,000	9,941,199		1,329			5.000	5.043	JJ	230,556	500,000	06/06/2014	01/15/2044
655664-AS-9	NORDSTROM INC SR NT			1	3.A FE	6,799,338	99.1150	6,764,584	6,825,000	6,807,914		2,378			4.000	4.046	MS	80,383	273,000	03/06/2017	03/15/2027
655664-AS-9	NORDSTROM INC SR NT	LS		1	3.A FE	174,342	99.1150	173,451	175,000	174,562		61			4.000	4.046	MS	2,061	7,000	03/06/2017	03/15/2027
655664-AT-7	NORDSTROM INC SR NT			1	3.A FE	1,022,110	98.4910	984,912	1,000,000	1,020,371		(1,739)			4.375	4.108	AO	10,938	39,497	01/07/2020	04/01/2030
655844-BL-1	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	7,907,816	104.7140	11,825,400	11,293,000	10,343,649		400,298			2.903	7.251	FA	123,849	327,836	05/22/2013	02/15/2023
655844-BL-1	NORFOLK SOUTHERN CORP SR NT	LS		1	2.A FE	105,069	104.7140	157,072	150,000	137,401		5,313			2.903	7.251	FA	1,645	4,355	05/22/2013	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	1,629,225	121.2540	1,818,803	1,500,000	1,624,352		(3,938)			3.950	3.399	AO	14,813	59,250	10/02/2019	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	7,309,819	123.8330	9,452,162	7,633,000	7,350,000		6,563			4.800	5.078	FA	138,412	366,384	11/21/2013	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	7,496,126	129.3640	9,831,648	7,600,000	7,506,180		2,029			4.450	4.534	JD	15,031	338,200	07/09/2015	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	17,935,820	132.5090	23,911,217	18,045,000	17,946,355		2,103			4.650	4.687	JJ	386,915	838,046	06/09/2020	01/15/2046
655844-BS-6	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	14,650,650	110.6110	16,591,680	15,000,000	14,762,871		39,164			2.900	3.218	JD	19,333	435,000	01/12/2018	06/15/2026
655844-BY-3	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	19,908,200	127.0450	25,409,000	20,000,000	19,912,861		1,702			4.150	4.177	FA	283,583	830,000	02/13/2018	02/28/2048
655844-BZ-0	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	7,172,870	117.2060	8,204,410	7,000,000	7,145,430		(16,554)			3.800	3.485	FA	110,833	266,000	04/29/2019	08/01/2028
655844-CB-2	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	108,981	130.7990	117,719	90,000	108,964		(14)			5.100	4.199	FA	1,913	4,590	10/17/2019	08/01/2118
655844-CE-6	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	2,338,774	108.3340	2,545,851	2,350,000	2,339,927		1,002			2.550	2.605	MN	9,988	59,426	11/05/2019	11/01/2029
655855-FB-5	NORFOLK SOUTHERN RAILWAY SR NT				2.A FE	3,992,160	170.7630	6,830,524	4,000,000	3,993,058		111			7.875	7.892	MN	40,250	315,000	02/04/2009	05/15/2043
656531-AJ-9	NORSK HYDRO A/S DEB		D	1	1.D FE	20,467,200	139.0630	27,812,505	20,000,000	20,215,975		(19,469)			7.150	6.972	JJ	659,389	1,430,000	01/15/1999	01/15/2029
662352-AA-1	NORTH SHORE LONG ISLAND NT			1	1.G FE	14,906,100	117.9180	17,687,705	15,000,000	14,920,249		2,023			4.800	4.840	MN	120,000	720,000	09/18/2012	11/01/2042
662352-AB-9	NORTH SHORE LONG ISLAND SR NT			1	1.G FE	9,972,300	142.6730	14,267,261	10,000,000	9,975,248		486			6.150	6.170	MN	102,500	615,000	09/10/2013	11/01/2043
G66558-AB-2	NORTHERN GAS NETWORKS LTD SER B SR NT		B		2.A	33,050,000	115.1290	39,330,861	34,162,339	34,162,339				1,019,028	2.970	2.970	JJ	481,945	952,558	01/10/2019	01/10/2031
G66558-AC-0	NORTHERN GAS NETWORKS SR NT		B		2.A	15,188,400	114.2260	18,730,625	16,397,923	16,397,923				489,133	2.710	2.710	JJ	211,082	433,967	06/26/2019	06/26/2039
665228-CA-8	NORTHERN ILLINOIS GAS 1ST MTG			1	1.D FE	11,942,160	112.5190	13,502,265	12,000,000	11,986,919		4,004			5.800	5.841	JD	58,000	696,000	12/04/2003	12/01/2023
665501-AK-8	NORTHERN NATURAL GAS CO SR NT 144A			1	1.F FE	18,805,472	112.4000	22,030,403	19,600,000	18,877,997		19,639			4.100	4.364	MS	236,616	803,600	01/24/2017	09/15/2042
665501-AL-6	NORTHERN NATURAL GAS CO SR NT 144A			1	1.F FE	24,894,150	121.5230	30,380,710	25,000,000	24,898,377		1,806			4.300	4.325	JJ	495,694	1,075,000	08/01/2018	01/15/2049
665789-BA-0	NORTHERN STATES PWR-WISC 1ST MTG			1	1.E FE	14,944,350	126.5750	18,986,321	15,000,000	14,946,601		1,004			4.200	4.222	MS	210,000	630,000	09/05/2018	09/01/2048
665859-AU-8	NORTHERN TR CORP SR NT			1	1.E FE	5,173,750	113.2420	5,662,086	5,000,000	5,149,989		(15,805)			3.150	2.745	MN	25,375	157,500	06/24/2019	05/03/2029
665859-AP-9	NORTHERN TR CORP SUB				1.F FE	47,111,414	115.4160	54,510,890	47,230,000	47,174,981		9,990			3.950	3.977	AO	316,113	1,865,585	02/07/2014	10/30/2025
665876-D*-6	NORTHERN UTILITITIES SR NT				2.A	30,000,000	107.6130	32,283,843	30,000,000	30,000,000					4.040	4.040	MS	366,967	1,212,000	09/12/2019	09/12/2049
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR SEC SER 19-A				2.B PL	45,000,000	113.7630	51,193,252	45,000,000	45,000,000					4.500	4.500	MJSD	5,625	2,013,750	07/18/2019	07/18/2034
666807-BG-6	NORTHROP GRUMMAN CORP SR NT			1	2.B FE	9,369,850	107.4810	10,748,107	10,000,000	9,810,690		68,220			3.250	4.029	FA	135,417	325,000	11/20/2013	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP SR NT			1	2.B FE	15,550,294	133.3610	20,590,984	15,440,000	15,550,153		(1,828)			4.750	4.694	JD	61,117	722,950	06/09/2020	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP SR NT			1	2.B FE	4,893,420	121.9260	6,520,577	5,348,000	4,915,361		9,819			3.850	4.395	AO	43,467	205,898	09/12/2018	04/15/2045
666807-BN-1	NORTHROP GRUMMAN CORP SR NT			1	2.B FE	22,474,026	113.0810	27,156,472	24,015,000	22,794,977		146,755			3.250	4.088	JJ	359,891	780,488	10/31/2018	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP SR NT			1	2.B FE	304,641	125.4720	338,774	270,000	303,687		(793)			4.030	3.315	AO	2,297	10,881	10/17/2019	10/15/2047

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
666807-BS-0	NORTHROP GRUMMAN CORP SR NT			1	2.B FE	2,729,013	124.1250	3,401,020	2,740,000	2,729,691		679			4.400	4.450	MN	20,093	73,006	03/19/2020	05/01/2030
666807-BS-0	NORTHROP GRUMMAN CORP SR NT	LS		1	2.B FE	2,250,937	124.1250	2,805,221	2,260,000	2,251,497		560			4.400	4.450	MN	16,573	60,216	03/19/2020	05/01/2030
666807-BD-3	NORTHROP GRUMMAN SYSTEMS SR NT			1	2.B FE	6,505	136.9410	6,847	5,000	6,475		(30)			5.050	3.058	MN	32	126	06/09/2020	11/15/2040
667274-AA-2	NORTHWELL HEALTHCARE INC SEC			1	1.G FE	10,000,000	114.6390	11,463,909	10,000,000	10,000,000					3.979	3.979	MN	66,317	397,900	09/20/2016	11/01/2046
667469-AA-8	NORTHWEST FLORIDA TIMBER SR NT 144A				1.E FE	42,447,863	104.3970	44,201,640	42,340,000	42,634,499		16,751			4.750	4.635	MS	614,518	1,798,113	08/13/2020	03/04/2029
66765R-BS-4	NORTHWEST NATURAL GAS MTN DT 11/03 SER B				1.F FE	13,949,880	112.6110	15,765,508	14,000,000	13,988,823		3,434			5.620	5.650	JD	65,567	786,800	11/18/2003	11/21/2023
66765R-BV-7	NORTHWEST NTRL GAS 1ST MTG SR B MTN 6/05			1	1.F FE	4,845,400	131.6180	6,580,917	5,000,000	4,888,478		4,975			5.250	5.476	JD	21,875	262,500	09/29/2009	06/21/2035
66775V-AB-1	NORTHWEST PIPELINE LLC SR NT SER WI			1	2.B FE	16,994,838	114.4200	19,451,328	17,000,000	16,996,116		481			4.000	4.004	AO	170,000	680,000	03/01/2018	04/01/2027
66988A-AE-4	NOVANT HEALTH INC NT			1	1.D FE	14,914,760	123.3250	18,498,796	15,000,000	14,926,703		1,810			4.371	4.405	MN	109,275	655,650	05/20/2013	11/01/2043
66989H-AG-3	NOVARTIS CAPITAL CORP CO GUARNT		C	1	1.D FE	9,928,700	109.7010	10,970,064	10,000,000	9,973,806		7,258			3.400	3.484	MN	51,944	340,000	02/18/2014	05/06/2024
62979*-AC-1	NSA OP LP SR NT				2.C Z	7,000,000	104.0640	7,284,510	7,000,000	7,000,000					2.990	2.990	FA	40,116		10/22/2020	08/05/2030
62940Q-AA-3	NSG HLDGS LLC/NSG HLD SEC 144A			1	3.A FE	7,423,737	106.0000	7,667,446	7,233,440	7,339,321		(14,066)			7.750	7.220	JD	24,915	535,694	10/08/2014	12/15/2025
67021C-AP-2	NSTAR ELEC CO SR NT			1	1.F FE	6,961,640	121.2810	8,489,660	7,000,000	6,964,062		2,422			3.950	4.017	AO	69,125	142,090	03/23/2020	04/01/2030
Q6518#-AA-8	NSW PORTS FIN CO PTY LTD SR SEC		D		2.B	9,000,000	107.9550	9,715,984	9,000,000	9,000,000					3.340	3.340	AO	51,770	300,600	04/29/2015	04/29/2025
Q6518#-AE-0	NSW PORTS FIN SR SEC SER 2028		D		2.B FE	17,000,000	112.9350	19,198,991	17,000,000	17,000,000					3.860	3.860	MN	103,898	656,200	11/04/2015	11/04/2028
Q6518#-AB-6	NSW PORTS FINANCE CO PTY SR SEC		D		2.B FE	9,000,000	109.7420	9,876,767	9,000,000	9,000,000					3.440	3.440	AO	53,320	309,600	04/29/2015	04/29/2027
Q6518#-AF-7	NSW PORTS FINANCE SR SEC SER A		D		2.B FE	10,000,000	113.9080	11,390,845	10,000,000	10,000,000					4.010	4.010	JJ	189,361	401,000	07/11/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE SR SEC SER B		D		2.B FE	3,000,000	114.3030	3,429,102	3,000,000	3,000,000					4.160	4.160	AO	27,733	124,800	04/11/2018	04/11/2033
Q65188-AB-8	NSWEN FINANCE PTY LTD SER B SR SEC		D		2.B FE	20,000,000	106.4640	21,292,773	20,000,000	20,000,000					3.180	3.180	MS	185,500	636,000	09/16/2016	03/16/2029
Q65188-AC-6	NSWEN FINANCE PTY LTD SER C SR SEC		D		2.B FE	24,000,000	106.1370	25,472,770	24,000,000	24,000,000					3.330	3.330	MS	233,100	799,200	09/16/2016	09/16/2031
Q65188-AG-7	NSWEN FINANCE SR SEC SER G		D		2.B FE	25,000,000	109.6310	27,407,850	25,000,000	25,000,000					3.800	3.800	AO	197,917	950,000	10/16/2017	10/16/2032
670346-AP-0	NUCOR CORP SR NT			1	2.A FE	9,934,200	117.6370	11,763,679	10,000,000	9,947,317		6,059			3.950	4.034	MN	65,833	395,000	10/11/2018	05/01/2028
670346-AS-4	NUCOR CORP SR NT			1	2.A FE	6,980,470	109.9630	7,697,410	7,000,000	6,981,510		1,040			2.700	2.732	JD	15,750	99,225	05/20/2020	06/01/2030
67059T-AE-5	NUSTAR LOGISTICS LP CO GUARNT			1	3.C FE	5,000,000	106.5000	5,325,000	5,000,000	5,000,000					5.625	5.625	AO	49,219	281,250	04/20/2017	04/28/2027
N65108-AC-7	NUTRECO N.V. SER C SR NT		D		2.C	10,000,000	104.9100	10,490,964	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	07/11/2012	07/11/2022
67077M-AC-2	NUTRIEN LTD SR NT		A	1	2.B FE	14,915,212	108.4660	16,269,846	15,000,000	14,951,882		13,886			3.625	3.732	MS	160,104	543,750	04/10/2018	03/15/2024
67077M-AG-3	NUTRIEN LTD SR NT		A		2.B FE	4,938,217	137.7290	6,886,475	5,000,000	4,942,184		1,528			5.625	5.723	JD	23,438	281,250	04/10/2018	12/01/2040
67077M-AL-2	NUTRIEN LTD SR NT		A	1	2.B FE	32,467,318	109.9330	36,019,533	32,765,000	32,575,109		40,855			3.375	3.524	MS	325,602	1,105,819	04/10/2018	03/15/2025
67077M-AT-5	NUTRIEN LTD SR NT		A	1	2.B FE	209,322	119.5720	251,101	210,000	209,421		58			4.200	4.240	AO	2,205	8,820	03/19/2019	04/01/2029
67077M-AT-5	NUTRIEN LTD SR NT	LS	A	1	2.B FE	11,751,918	119.5720	14,097,548	11,790,000	11,757,488		3,230			4.200	4.240	AO	123,795	495,180	03/19/2019	04/01/2029
67077M-AU-2	NUTRIEN LTD SR NT		A	1	2.B FE	4,913,800	138.2970	6,914,866	5,000,000	4,916,047		1,307			5.000	5.113	AO	62,500	250,000	03/19/2019	04/01/2049
67079B-AA-8	NUTRITION & BIOSCIENCES SR NT 144A				2.B FE	200,000	100.3000	200,600	200,000	200,000					0.697	0.697	MS	407		09/09/2020	09/15/2022
67079B-AC-4	NUTRITION & BIOSCIENCES SR NT 144A			1	2.B FE	6,999,930	103.0660	7,214,652	7,000,000	6,999,933		3			1.832	1.832	AO	37,403		09/09/2020	10/15/2027
67079B-AD-2	NUTRITION & BIOSCIENCES SR NT 144A			1	2.B FE	9,999,800	103.0020	10,300,221	10,000,000	9,999,805		5			2.300	2.300	MN	67,083		09/09/2020	11/01/2030
67080L-AA-3	NUVEEN LLC CO GUARNT 144A			1	1.C FE	24,060,496	119.4660	28,916,762	24,205,000	24,087,310		12,524			4.000	4.073	MN	161,367	968,200	10/17/2018	11/01/2028
67080L-AA-3	NUVEEN LLC CO GUARNT 144A	LS		1	1.C FE	1,237,567	119.4660	1,487,353	1,245,000	1,238,947		644			4.000	4.073	MN	8,300	49,800	10/17/2018	11/01/2028
62944T-AE-5	NVR INC SR NT			1	2.A FE	9,982,700	105.1860	10,518,624	10,000,000	9,996,555		1,917			3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
62944T-AF-2	NVR INC SR NT			1	2.A FE	26,360,647	109.4440	28,783,847	26,300,000	26,362,485		1,838			3.000	2.967	MN	100,817	397,917	12/01/2020	05/15/2030
62954H-AA-6	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.C FE	4,152,308	114.5120	4,523,243	3,950,000	4,120,269		(28,263)			3.875	3.013	JD	5,527	153,063	12/05/2019	06/18/2026
62954H-AB-4	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.C FE	19,930,800	119.1820	23,836,432	20,000,000	19,939,599		5,792			4.300	4.343	JD	31,056	860,000	06/11/2019	06/18/2029
62954H-AC-2	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.C FE	1,497,015	110.2550	1,653,828	1,500,000	1,497,272		257			3.150	3.182	MN	7,875	23,625	04/29/2020	05/01/2027
62954H-AD-0	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.C FE	1,745,590	113.4010	1,984,526	1,750,000	1,745,840		250			3.400	3.430	MN	9,917	29,750	04/29/2020	05/01/2030
62954H-AE-8	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.C FE	5,284,850	107.6300	5,381,500	5,000,000	5,258,456		(26,394)			2.700	1.464	MN	22,500	67,500	07/14/2020	05/01/2025
62947Q-AX-6	NXP BV/NXP FUNDING LLC CO GUARNT 144A		D	1	2.C FE	4,981,851	120.4760	6,002,129	4,982,000	4,981,888		18			5.350	5.351	MS	88,846	266,537	12/03/2018	03/01/2026
62947Q-AX-6	NXP BV/NXP FUNDING LLC CO GUARNT 144A	LS	D	1	2.C FE	17,999	120.4760	21,686	18,000	18,000		0			5.350	5.351	MS	321	963	12/03/2018	03/01/2026
62947Q-AY-4	NXP BV/NXP FUNDING LLC CO GUARNT 144A		D	1	2.C FE	5,682,520	127.4200	7,135,536	5,600,000	5,674,395		(8,126)			5.550	5.331	JD	25,900	310,800	11/21/2019	12/01/2028
62947Q-AZ-1	NXP BV/NXP FUNDING LLC CO GUARNT 144A		D	1	2.C FE	4,998,550	112.7920	5,639,599	5,000,000	4,999,080		263			4.875	4.881	MS	81,250	243,750	12/03/2018	03/01/2024
649322-AA-2	NY & PRESBYTERIAN HOSPIT NT			1	1.C FE	13,150,432	125.3920	16,739,774	13,350,000	13,166,180		4,168			4.024	4.086	FA	223,835	537,204	12/20/2016	08/01/2045
649322-AA-2	NY & PRESBYTERIAN HOSPIT NT	LS		1	1.C FE	5,650,000	125.3920	7,084,623	5,650,000	5,650,000					4.024	4.086	FA	94,732	227,356	12/20/2016	08/01/2045
649322-AC-8	NY & PRESBYTERIAN HOSPIT NT				1.C FE	9,999,700	111.0410	11,104,105	10,000,000	9,999,750		12			3.563	3.563	FA	148,458	356,300	06/21/2016	08/01/2036
649322-AD-6	NY & PRESBYTERIAN HOSPIT NT				1.C FE	4,625,100	130.8340	6,541,713	5,000,000	4,640,517		4,070			4.063	4.468	FA	84,646	203,150	12/09/2016	08/01/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649322-AH-7	NY & PRESBYTERIAN HOSPIT NT			1	1.C FE	8,870,838	97.8140	8,788,629	8,985,000	8,872,204		1,366			2.256	2.336	FA	74,324		09/10/2020	08/01/2040
649840-CR-4	NY STATE ELEC & GAS SR NT 144A			1	1.G FE	4,929,610	107.9370	5,396,847	5,000,000	4,931,276		1,392			3.300	3.375	MS	48,583	169,583	10/30/2019	09/15/2049
649840-CS-2	NY STATE ELEC & GAS SR NT 144A			1	1.G FE	11,968,560	100.1950	12,023,438	12,000,000	11,969,321		761			1.950	1.979	AO	62,400		09/23/2020	10/01/2030
674599-CF-0	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	143,514	87.1630	122,028	140,000	143,420		(79)			4.625	4.458	JD	288	6,475	10/17/2019	06/15/2045
674599-CJ-2	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	98,820	87.1470	87,147	100,000	98,849		24			4.400	4.476	AO	929	4,400	10/17/2019	04/15/2046
674599-CL-7	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	124,098	81.7450	106,269	130,000	124,237		116			4.100	4.387	FA	2,014	5,330	10/17/2019	02/15/2047
674599-CR-4	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	7,578,767	93.5000	7,091,040	7,584,000	7,579,718		685			3.200	3.211	FA	91,682	247,407	08/06/2019	08/15/2026
674599-CR-4	OCCIDENTAL PETROLEUM COR SR NT	LS		1	3.C FE	2,414,333	93.5000	2,258,960	2,416,000	2,414,636		218			3.200	3.211	FA	29,207	78,815	08/06/2019	08/15/2026
674599-CS-2	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	18,970,819	91.5170	17,447,716	19,065,000	18,982,048		8,089			3.500	3.559	FA	252,082	680,250	08/06/2019	08/15/2029
674599-CS-2	OCCIDENTAL PETROLEUM COR SR NT	LS		1	3.C FE	5,905,681	91.5170	5,431,534	5,935,000	5,909,177		2,518			3.500	3.559	FA	78,474	211,764	08/06/2019	08/15/2029
674599-CW-3	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	5,483,862	96.2500	5,285,088	5,491,000	5,485,746		1,356			2.900	2.928	FA	60,157	162,335	08/06/2019	08/15/2024
674599-CW-3	OCCIDENTAL PETROLEUM COR SR NT	LS		1	3.C FE	4,503,138	96.2500	4,339,913	4,509,000	4,504,686		1,113			2.900	2.928	FA	49,399	133,304	08/06/2019	08/15/2024
674599-CY-9	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	1,399,254	84.2800	1,196,776	1,420,000	1,399,730		343			4.400	4.489	FA	23,604	63,695	08/06/2019	08/15/2049
674599-CY-9	OCCIDENTAL PETROLEUM COR SR NT	LS		1	3.C FE	3,527,696	84.2800	3,017,224	3,580,000	3,528,896		866			4.400	4.489	FA	59,508	160,583	08/06/2019	08/15/2049
674599-DE-2	OCCIDENTAL PETROLEUM COR SR NT				3.C FE	363,590	111.5000	306,625	275,000	357,046		(5,904)			7.875	4.358	MS	6,377	21,656	11/21/2019	09/15/2031
674599-DF-9	OCCIDENTAL PETROLEUM COR SR NT				3.C FE	3,101,100	104.7000	3,220,572	3,076,000	3,099,959		(893)			6.450	6.289	MS	58,418	198,402	09/18/2019	09/15/2036
674599-DF-9	OCCIDENTAL PETROLEUM COR SR NT	LS			3.C FE	1,981,987	104.7000	2,014,428	1,924,000	1,979,375		(2,046)			6.450	6.289	MS	36,540	124,098	09/18/2019	09/15/2036
674599-DH-5	OCCIDENTAL PETROLEUM COR SR NT				3.C FE	275,160	109.0000	218,000	200,000	272,334		(2,358)			7.950	4.940	JD	707	15,900	10/17/2019	06/15/2039
674599-DL-6	OCCIDENTAL PETROLEUM COR SR NT			1	3.C FE	192,720	101.4680	152,201	150,000	191,663		(881)			6.600	4.690	MS	2,915	9,900	10/17/2019	03/15/2046
674599-DL-6	OCCIDENTAL PETROLEUM COR SR NT	LS		1	3.C FE	128,480	101.4680	101,468	100,000	127,775		(587)			6.600	4.690	MS	1,943	6,600	10/17/2019	03/15/2046
674599-DP-7	OCCIDENTAL PETROLEUM COR SR NT				3.C FE	4,367,695	100.6340	4,085,728	4,060,000	4,328,215		(30,951)			7.000	5.820	MN	36,314	284,200	09/18/2019	11/15/2027
674599-DP-7	OCCIDENTAL PETROLEUM COR SR NT	LS			3.C FE	107,579	100.6340	100,634	100,000	106,606		(762)			7.000	5.820	MN	894	7,000	09/18/2019	11/15/2027
674599-DR-3	OCCIDENTAL PETROLEUM COR SR NT				3.C FE	9,096,769	101.3750	8,629,040	8,512,000	9,027,659		(54,194)			7.150	6.118	MN	77,767	608,608	09/18/2019	05/15/2028
674599-DR-3	OCCIDENTAL PETROLEUM COR SR NT	LS			3.C FE	123,992	101.3750	119,623	118,000	123,294		(548)			7.150	6.118	MN	1,078	8,437	09/18/2019	05/15/2028
G1262*-AA-2	OCM LUXEMBOURG SR NT TR B		D		4.C PL	23,066,279	99.7000	23,719,465	23,790,838	20,686,395		552,373			6.070	9.763	JUL	645,835	1,946,219	03/27/2019	05/10/2025
G1262*-AB-0	OCM LUXEMBOURG SR SEC TR C		D		4.C PL	6,992,290	100.6000	7,150,438	7,107,791	7,027,185		15,032			5.830	6.124	JUL	189,926	358,602	08/02/2018	05/10/2025
67576J-AB-7	ODEBRECHT OIL & FIN ZERO CO NT 144A	@	D	1	6. *	13,518	0.5250	2,574,799							0.000	0.000	N/A			12/22/2017	12/31/2099
67091T-AA-3	OFFICE CHERIFIEN DES PHO SR NT 144A		D		3.A FE	19,811,800	110.4800	22,095,920	20,000,000	19,925,486		19,863			5.625	5.750	AO	206,250	1,125,000	04/16/2014	04/25/2024
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR NT 144A		D		3.A FE	14,814,750	108.7970	16,319,490	15,000,000	14,904,073		17,429			4.500	4.650	AO	129,375	675,000	04/15/2015	10/22/2025
677050-AG-1	OGLETHORPE PWR CORP 1ST MTG			1	2.A FE	3,000,000	132.1410	3,964,232	3,000,000	3,000,000					5.950	5.950	MN	29,750	178,500	02/01/2010	11/01/2039
677050-AH-9	OGLETHORPE PWR CORP 1ST MTG			1	2.A FE	9,980,000	123.6700	12,367,032	10,000,000	9,981,901		250			5.250	5.262	MS	175,000	525,000	08/16/2011	09/01/2050
677415-CP-4	OHIO PWR CO SR NT SER 1			1	1.G FE	5,160,700	103.6270	5,181,345	5,000,000	5,013,322		(17,046)			5.375	5.008	AO	67,188	268,750	01/27/2010	10/01/2021
677730-A@-2	OHIO VALLEY ELEC SR NT SER 2007-B				3.A	5,143,937	120.4320	6,194,947	5,143,937	5,143,937					6.500	6.500	JD	14,860	332,302	12/01/2019	06/15/2040
678858-BQ-3	OKLAHOMA G&E CO SR NT			1	1.G FE	2,807,868	115.8760	3,441,530	2,970,000	2,816,144		3,593			4.000	4.350	JD	5,280	118,800	08/15/2018	12/15/2044
678858-BR-1	OKLAHOMA G&E CO SR NT			1	1.G FE	13,785,619	123.2580	17,003,493	13,795,000	13,786,262		181			4.150	4.154	AO	143,123	572,493	03/28/2017	04/01/2047
678858-BR-1	OKLAHOMA G&E CO SR NT	LS		1	1.G FE	1,204,181	123.2580	1,485,263	1,205,000	1,204,237		16			4.150	4.154	AO	12,502	50,008	03/28/2017	04/01/2047
678858-BT-7	OKLAHOMA G&E CO SR NT			1	1.G FE	24,377,553	115.7380	28,818,743	24,900,000	24,478,115		46,363			3.800	4.061	FA	357,453	946,200	10/15/2018	08/15/2028
678858-BU-4	OKLAHOMA G&E CO SR NT			1	1.G FE	3,040,410	114.3410	3,430,226	3,000,000	3,035,213		(3,466)			3.300	3.145	MS	29,150	99,000	06/25/2019	03/15/2030
678858-AZ-4	OKLAHOMA GAS & ELEC SR NT PT7/15/07			1	1.G FE	19,210,700	131.5220	24,331,651	18,500,000	18,827,157		(39,743)			6.650	6.314	JJ	567,282	1,230,250	04/16/2007	07/15/2027
679574-AH-6	OLD DOMIN ELECTRIC COOP NT			1	1.E FE	3,333,120	116.9050	3,896,597	3,333,120	3,333,120					5.676	5.676	JD	15,766	189,188	07/23/2003	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC NT			1	1.E FE	9,999,000	117.3910	11,737,890	9,999,000	9,999,000					6.210	6.210	JD	51,745	620,938	12/12/2002	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC NT	LS		1	1.E FE	1,000	117.3910	1,174	1,000	1,000					6.210	6.210	JD	5	62	12/12/2002	12/01/2028
G1262*-AC-8	OMERS FIBRE HLDG SR SEC FRN		D		4.B PL	14,138,207	102.5000	14,848,429	14,486,272	14,172,414		17,036			5.250	5.607	MS	207,033	830,501	06/26/2019	03/31/2026
681919-BA-3	OMNICOM GRP INC CO GUARNT			1	2.A FE	39,585,246	110.3860	43,783,650	39,664,000	39,625,072		8,990			3.650	3.677	MN	241,289	1,447,736	07/16/2015	11/01/2024
68217F-AA-0	OMNICOM GRP INC CO GUARNT			1	2.A FE	4,695,629	114.1090	5,363,145	4,700,000	4,697,500		422			3.600	3.611	AO	35,720	169,200	03/28/2016	04/15/2026
68217F-AA-0	OMNICOM GRP INC CO GUARNT	LS		1	2.A FE	2,297,861	114.1090	2,624,518	2,300,000	2,298,777		206			3.600	3.611	AO	17,480	82,800	03/28/2016	04/15/2026
681919-BB-1	OMNICOM GRP INC SR NT			1	2.A FE	17,938	106.2090	19,118	18,000	17,943		5			2.450	2.488	AO	75	305	02/19/2020	04/30/2030
681919-BB-1	OMNICOM GRP INC SR NT	LS		1	2.A FE	4,964,862	106.2090	5,291,342	4,982,000	4,966,149		1,287			2.450	2.488	AO	20,682	84,424	02/19/2020	04/30/2030
68233J-AS-3	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	3,349,441	142.9290	4,590,890	3,212,000	3,330,059		(3,139)			5.300	5.014	JD	14,186	170,236	10/31/2013	06/01/2042
68233J-BB-9	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	568,554	122.1430	598,503	490,000	567,280		(1,273)			3.750	2.833	AO	4,594	9,188	06/09/2020	04/01/2045
68233J-BG-8	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	14,985,418	129.5460	19,431,943	15,000,000	14,985,920		267			4.100	4.106	MN	78,583	615,000	01/30/2019	11/15/2048

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
68233J-BM-5	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	349,924	107.2490	375,370	350,000	349,942		16			2.750	2.755	JD	802	9,625	11/21/2019	06/01/2024
G7000#-AB-0	ONE HOUSING GRP SR NT		B		1.F PL	18,204,000	114.8620	23,543,806	20,497,404	20,497,404				611,417	2.870	2.870	MN	89,875	549,845	11/06/2019	11/06/2031
G7000#-AA-2	ONE HOUSING GRP SR NT SR NT		B		1.F PL	18,204,000	111.0440	22,761,144	20,497,404	20,497,404				611,417	2.690	2.690	MN	84,239	515,360	11/06/2019	11/06/2029
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A			1	1.G FE	10,174,069	107.9350	10,685,541	9,900,000	10,172,918		(1,151)			4.250	4.087	AO	116,875		10/22/2020	10/15/2050
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A	LS		1	1.G FE	103,461	107.9350	107,935	100,000	103,444		(17)			4.250	4.087	AO	1,181		10/22/2020	10/15/2050
68268D-AS-2	ONEOK INC CO GUARNT			1	2.C FE	15,064,200	111.5040	16,725,653	15,000,000	15,045,855		(6,087)			4.000	3.946	JJ	280,000	600,000	10/18/2017	07/13/2027
68268D-AT-0	ONEOK INC CO GUARNT			1	2.C FE	19,750,600	111.7280	22,345,657	20,000,000	19,764,230		4,175			4.950	5.031	JJ	462,000	990,000	07/10/2017	07/13/2047
68268D-AU-7	ONEOK INC CO GUARNT			1	2.C FE	19,945,400	114.4380	22,887,644	20,000,000	19,956,761		4,704			4.550	4.584	JJ	419,611	910,000	06/19/2018	07/15/2028
68268D-AV-5	ONEOK INC CO GUARNT			1	2.C FE	1,548,714	116.7200	1,824,339	1,563,000	1,549,104		221			5.200	5.261	JJ	37,477	81,276	03/11/2019	07/15/2048
68268D-AV-5	ONEOK INC CO GUARNT	LS		1	2.C FE	3,405,586	116.7200	4,011,678	3,437,000	3,406,443		486			5.200	5.261	JJ	82,412	178,724	03/11/2019	07/15/2048
68268D-AW-3	ONEOK INC CO GUARNT			1	2.C FE	14,953,050	113.4100	17,011,486	15,000,000	14,960,070		3,965			4.350	4.389	MS	192,125	652,500	03/11/2019	03/15/2029
68268D-AY-9	ONEOK INC CO GUARNT			1	2.C FE	4,982,200	107.0210	5,351,062	5,000,000	4,984,297		1,531			3.400	3.442	MS	56,667	177,556	08/12/2019	09/01/2029
68268D-AZ-6	ONEOK INC CO GUARNT			1	2.C FE	4,975,250	105.1820	5,259,081	5,000,000	4,975,810		409			4.450	4.480	MS	74,167	232,389	08/12/2019	09/01/2049
68268N-AD-5	ONEOK PARTNERS LP CO GUARNT				2.B FE	187,754	128.8870	193,330	150,000	186,218		(1,385)			6.850	4.747	AO	2,169	10,275	11/21/2019	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP CO GUARNT			1	2.B FE	351,932	120.1660	360,499	300,000	350,248		(1,520)			6.125	4.797	FA	7,656	18,375	11/21/2019	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP CO GUARNT			1	2.B FE	4,978,800	104.0780	5,203,925	5,000,000	4,995,772		2,307			3.375	3.425	AO	42,188	168,750	09/10/2012	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP CO GUARNT			1	2.B FE	9,996,000	109.9240	10,992,445	10,000,000	9,998,718		432			5.000	5.005	MS	147,222	500,000	09/09/2013	09/15/2023
P8711*-AA-4	OPAIN SA SR SEC		D		2.C FE	24,659,995	103.8830	25,617,562	24,659,995	24,659,995					4.090	4.090	JD	44,826	974,246	08/14/2019	12/15/2026
68389X-AU-9	ORACLE CORP SR NT			1	1.G FE	1,001,400	109.4550	1,094,548	1,000,000	1,000,551		(145)			3.400	3.383	JJ	16,339	34,000	08/01/2014	07/08/2024
68389X-AV-7	ORACLE CORP SR NT			1	1.G FE	465,105	126.5620	506,246	400,000	460,888		(3,803)			4.300	2.889	JJ	8,266	17,200	11/21/2019	07/08/2034
68389X-BC-8	ORACLE CORP SR NT			1	1.G FE	4,821,392	109.8260	5,491,304	5,000,000	4,911,862		18,407			2.950	3.387	MN	18,847	147,500	09/21/2015	05/15/2025
68389X-BD-6	ORACLE CORP SR NT			1	1.G FE	16,893,750	115.1790	19,580,440	17,000,000	16,927,754		6,479			3.250	3.303	MN	70,597	552,500	04/28/2015	05/15/2030
68389X-BE-4	ORACLE CORP SR NT			1	1.G FE	13,055,950	122.7820	15,961,680	13,000,000	13,047,732		(2,825)			3.900	3.864	MN	64,783	507,000	09/26/2016	05/15/2035
68389X-BH-7	ORACLE CORP SR NT			1	1.G FE	961,392	120.7560	966,051	800,000	957,509		(3,883)			3.850	2.295	JJ	14,202		07/21/2020	07/15/2036
68389X-BJ-3	ORACLE CORP SR NT			1	1.G FE	281,175	122.7460	306,865	250,000	280,252		(769)			4.000	3.287	JJ	4,611	10,000	10/17/2019	07/15/2046
68389X-BM-6	ORACLE CORP SR NT			1	1.G FE	4,582,704	109.8940	5,055,113	4,600,000	4,589,872		1,674			2.650	2.693	JJ	56,209	121,900	06/29/2016	07/15/2026
68389X-BM-6	ORACLE CORP SR NT	LS		1	1.G FE	398,496	109.8940	439,575	400,000	399,119		146			2.650	2.693	JJ	4,888	10,600	06/29/2016	07/15/2026
68389X-BP-9	ORACLE CORP SR NT			1	1.G FE	723,547	120.7850	809,258	670,000	720,954		(2,336)			3.800	3.200	MN	3,253	25,460	11/21/2019	11/15/2037
68389X-BS-3	ORACLE CORP SR NT			1	1.G FE	4,811,650	108.7960	5,439,792	5,000,000	4,880,427		28,283			2.950	3.618	MN	18,847	147,500	06/28/2018	11/15/2024
68389X-BU-8	ORACLE CORP SR NT			1	1.G FE	1,047,743	110.2880	1,158,022	1,050,000	1,047,964		221			2.800	2.834	AO	7,350	14,700	03/30/2020	04/01/2027
684065-BJ-3	ORANGE & ROCKLAND UTILIT SR NT 144A			1	1.G FE	21,573,955	131.8480	28,611,117	21,700,000	21,585,601		2,346			4.950	4.988	JJ	537,075	1,074,150	07/09/2015	07/01/2045
684065-AT-2	ORANGE & ROCKLAND UTILS DEB PUT 12/1/04				2.A FE	5,000,000	132.3620	6,618,080	5,000,000	5,000,000					6.500	6.500	JD	27,083	325,000	12/15/1997	12/01/2027
685218-AB-5	ORANGE SA SR NT		D	1	2.A FE	2,739,578	145.8960	4,012,128	2,750,000	2,740,730		195			5.500	5.526	FA	60,920	151,250	01/30/2014	02/06/2044
685218-AB-5	ORANGE SA SR NT	LS	D	1	2.A FE	7,222,523	145.8960	10,577,427	7,250,000	7,225,562		514			5.500	5.526	FA	160,608	398,750	01/30/2014	02/06/2044
684065-B*-5	ORANGE& ROCKLAND DEB SER 2018A				1.G	40,000,000	116.9020	46,760,731	40,000,000	40,000,000					4.350	4.350	MS	580,000	1,740,000	08/28/2018	09/01/2048
684065-B@-3	ORANGE& ROCKLAND UTILITIES DEB SER 18B				1.G	10,000,000	116.5280	11,652,850	10,000,000	10,000,000					4.350	4.350	MS	145,000	435,000	12/20/2018	09/01/2048
67103H-AB-3	O'REILLY AUTOMOTIVE INC CO GUARNT			1	2.A FE	9,982,600	101.9380	10,193,812	10,000,000	9,998,495		2,055			4.625	4.647	MS	136,181	462,500	09/14/2011	09/15/2021
67103H-AD-9	O'REILLY AUTOMOTIVE INC CO GUARNT			1	2.A FE	6,999,440	107.1320	7,499,247	7,000,000	6,999,842		60			3.850	3.851	JD	11,978	269,500	06/17/2013	06/15/2023
67103H-AE-7	O'REILLY AUTOMOTIVE INC CO GUARNT			1	2.A FE	13,585,754	112.8230	15,197,266	13,470,000	13,535,909		(11,512)			3.550	3.448	MS	140,799	478,185	05/23/2016	03/15/2026
67103H-AE-7	O'REILLY AUTOMOTIVE INC CO GUARNT	LS			2.A FE	249,580	112.8230	282,058	250,000	249,763		41			3.550	3.448	MS	2,613	8,875	05/23/2016	03/15/2026
67103H-AC-1	O'REILLY AUTOMOTIVE INC SR NT			1	2.A FE	4,981,350	104.6740	5,233,679	5,000,000	4,996,389		2,061			3.800	3.845	MS	63,333	190,000	08/16/2012	09/01/2022
67103H-AJ-6	O'REILLY AUTOMOTIVE INC SR NT			1	2.B FE	9,995,900	120.4630	12,046,321	10,000,000	9,996,156		256			4.200	4.205	AO	105,000	214,667	03/25/2020	04/01/2030
Q7160#-AL-3	ORICA FINANCE LIMITED SER A GTD SR NT		D		2.B FE	19,000,000	112.5960	21,393,209	19,000,000	19,000,000					4.330	4.330	MN	132,546	822,700	05/03/2017	05/03/2027
Q7160#-AN-9	ORICA FINANCE LTD SR NT		D		2.B	29,000,000	105.9890	30,736,793	29,000,000	29,000,000					3.190	3.190	AO	172,171	308,367	06/24/2020	10/24/2028
68620Y-A#-9	ORIGIN ENERGY FIN LTD SR NT 2019A		D		2.B	25,000,000	119.8870	29,971,672	25,000,000	25,000,000					5.160	5.160	JJ	594,833	1,290,000	01/15/2019	01/15/2029
686514-AF-7	ORLANDO HEALTH OBL GRP NT			1	1.F FE	20,000,000	123.4040	24,680,895	20,000,000	20,000,000					4.089	4.089	AO	204,450	817,800	01/30/2018	10/01/2048
686514-AH-3	ORLANDO HEALTH OBL GRP SR NT			1	1.F FE	5,000,000	110.8870	5,544,331	5,000,000	5,000,000					3.327	3.327	AO	38,815		09/30/2020	10/01/2050
67105@-AF-8	OSI GROUP LLC SR SEC				2.C PL	30,000,000	116.5660	34,969,913	30,000,000	30,000,000					4.350	4.350	MS	358,875	1,305,000	03/22/2018	03/22/2028
68902V-AK-3	OTIS WORLDWIDE CORP SR NT			1	2.B FE	99,992	107.3830	107,383	100,000	99,993		0			2.565	2.566	FA	969		09/08/2020	02/15/2030
68902V-AK-3	OTIS WORLDWIDE CORP SR NT	LS		1	2.B FE	1,999,848	107.3830	2,147,659	2,000,000	1,999,852		5			2.565	2.566	FA	19,380		09/08/2020	02/15/2030
68902V-AL-1	OTIS WORLDWIDE CORP SR NT			1	2.B FE	562,187	108.5940	651,564	600,000	562,614		428			3.112	3.564	FA	7,054		09/08/2020	02/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN			1	2.B FE	200,000	100.0240	200,047	200,000	200,000					0.684	0.684	JAJO	334	385	09/08/2020	04/05/2023
N6777#-AG-4	OVERSEAS ASST SR NT SER G		D		2.B PL	11,666,667	103.2140	12,041,685	11,666,667	11,666,667					5.000	5.000	MJSD	21,759	646,528	03/30/2012	03/30/2024
690742-AF-8	OWENS CORNING CO GUARNT			1	2.C FE	14,971,892	110.4260	16,646,701	15,075,000	14,999,613		11,910			3.400	3.499	FA	193,630	512,550	11/21/2019	08/15/2026
690742-AD-3	OWENS CORNING INC CO GUARNT			1	2.C FE	23,161,840	105.1580	24,186,402	23,000,000	23,037,021		(18,000)			4.200	4.113	JD	42,933	966,000	02/03/2014	12/15/2022
690742-AJ-0	OWENS CORNING SR NT			1	2.C FE	14,436,185	115.3280	16,684,537	14,467,000	14,439,766		2,602			3.950	3.976	FA	215,880	576,209	07/29/2019	08/15/2029
690742-AJ-0	OWENS CORNING SR NT	LS		1	2.C FE	531,865	115.3280	614,700	533,000	531,997		96			3.950	3.976	FA	7,954	21,229	07/29/2019	08/15/2029
694308-JE-8	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	599,964	100.2820	601,693	600,000	599,974		10			1.750	1.753	JD	438	5,163	06/16/2020	06/16/2022
694308-JG-3	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	349,636	100.3650	351,278	350,000	349,652		16			2.500	2.511	FA	4,667		06/16/2020	02/01/2031
694308-JM-0	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	12,779,047	113.9080	13,612,035	11,950,000	11,987,899		(376,259)			4.550	4.507	JJ	270,352		07/02/2020	07/01/2030
694308-JN-8	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	12,779,047	119.1610	14,239,784	11,950,000	12,449,382		85,224			4.950	4.685	JJ	294,119		07/02/2020	07/01/2050
695114-BZ-0	PACIFICORP 1ST MTG			1	1.E FE	14,946,000	138.5470	20,782,011	15,000,000	14,963,867		1,633			5.250	5.274	JD	35,000	787,500	06/08/2005	06/15/2035
695114-CL-0	PACIFICORP 1ST MTG			1	1.E FE	495,250	148.7200	743,599	500,000	496,241		112			6.000	6.069	JJ	13,833	30,000	01/05/2009	01/15/2039
695114-CT-3	PACIFICORP 1ST MTG			1	1.E FE	14,966,400	128.5740	19,286,117	15,000,000	14,967,836		599			4.125	4.138	JJ	285,313	618,750	07/10/2018	01/15/2049
69512E-GB-5	PACIFICORP 1ST MTG MTN DB/16/93 F SECD				1.E FE	5,453,396	115.9210	6,027,913	5,200,000	5,252,868		(16,944)			7.240	6.828	AO	94,120	376,480	03/11/1999	08/16/2023
695156-AQ-2	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	12,721,766	110.2780	13,834,424	12,545,000	12,603,909		(19,216)			4.500	4.322	MN	94,088	564,525	01/30/2014	11/01/2023
695156-AR-0	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	16,892,670	109.5700	18,626,970	17,000,000	16,955,407		11,014			3.650	3.726	MS	182,703	620,500	09/26/2014	09/15/2024
695156-AT-6	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	2,467,212	112.6690	2,991,371	2,655,000	2,505,976		17,994			3.400	4.344	JD	4,012	90,270	10/11/2018	12/15/2027
695156-AT-6	PACKAGING CORP OF AMERIC SR NT	LS		1	2.B FE	2,179,138	112.6690	2,642,096	2,345,000	2,213,377		15,893			3.400	4.344	JD	3,544	79,730	10/11/2018	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	9,986,900	111.4090	11,140,938	10,000,000	9,988,160		1,136			3.000	3.015	JD	13,333	320,000	11/18/2019	12/15/2029
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A			1	4.A FE	18,921,111	89.3750	16,386,408	18,334,442	18,754,351		(43,644)			6.885	6.318	FA	424,282	1,237,541	09/08/2017	07/31/2029
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A	LS		1	4.A FE	254,000	89.3750	227,013	254,000	254,000					6.885	6.318	FA	5,878	17,145	09/08/2017	07/31/2029
701094-AL-8	PARKER-HANNIFIN CORP SR NT			1	2.A FE	99,594	123.9950	123,995	100,000	99,617		8			4.100	4.124	MS	1,367	4,100	12/13/2017	03/01/2047
701094-AL-8	PARKER-HANNIFIN CORP SR NT	LS		1	2.A FE	9,859,778	123.9950	12,275,488	9,900,000	9,862,101		794			4.100	4.124	MS	135,300	405,900	12/13/2017	03/01/2047
701094-AN-4	PARKER-HANNIFIN CORP SR NT			1	2.A FE	14,473,570	113.4820	15,887,524	14,000,000	14,413,673		(42,713)			3.250	2.854	JD	21,486	455,000	11/12/2019	06/14/2029
70109H-AN-5	PARKER-HANNIFIN SR MTN DTD 11/21/14			1	2.A FE	9,986,800	128.0330	12,803,264	10,000,000	9,988,283		271			4.450	4.458	MN	49,444	445,000	11/18/2014	11/21/2044
703481-AB-7	PATTERSON-UTI ENERGY INC CO GUARNT			1	3.A FE	23,709,919	92.3140	22,516,266	24,391,000	23,839,128		63,645			3.950	4.256	FA	401,435	963,445	01/07/2019	02/01/2028
703481-AB-7	PATTERSON-UTI ENERGY INC CO GUARNT	LS		1	3.A FE	4,984,460	92.3140	4,604,614	4,988,000	4,985,211		335			3.950	4.256	FA	82,094	197,026	01/07/2019	02/01/2028
70450Y-AB-9	PAYPAL HLDGS INC SR NT			1	2.A FE	1,002,565	103.3240	1,033,243	1,000,000	1,001,626		(913)			2.200	2.104	MS	5,806	22,000	12/03/2019	09/26/2022
70450Y-AC-7	PAYPAL HLDGS INC SR NT			1	2.A FE	1,549,055	106.8630	1,656,378	1,550,000	1,549,282		181			2.400	2.413	AO	9,300	37,717	09/19/2019	10/01/2024
70450Y-AE-3	PAYPAL HLDGS INC SR NT			1	2.A FE	13,057,055	111.0800	14,440,448	13,000,000	13,051,507		(5,129)			2.850	2.799	AO	92,625	375,646	12/05/2019	10/01/2029
693304-AG-2	PECO ENERGY CO 1ST MTG			1	1.F FE	9,984,400	124.8710	12,487,060	10,000,000	9,989,801		492			5.900	5.911	MN	98,333	590,000	04/16/2004	05/01/2034
693304-AH-0	PECO ENERGY CO 1ST MTG			1	1.F FE	2,036,111	148.0960	3,007,822	2,031,000	2,037,476		(133)			5.950	5.913	AO	30,211	119,922	06/09/2020	10/01/2036
693304-AJ-6	PECO ENERGY CO NT			1	1.F FE	23,873,760	136.7230	32,813,592	24,000,000	23,907,233		3,400			5.700	5.737	MS	402,800	1,368,000	03/12/2007	03/15/2037
706451-BD-2	PEMEX PROJ FDG MASTER TR		D		3.B FE	1,999,872	108.1770	2,163,540	2,000,000	1,999,931		7			9.500	9.501	MS	55,944	190,000	03/15/2006	09/15/2027
708696-BX-6	PENNSYLVANIA ELEC CO SR NT 144A			1	2.B FE	10,633,862	109.5640	11,668,593	10,650,000	10,643,308		1,389			4.150	4.166	AO	93,306	441,975	10/29/2015	04/15/2025
709599-AN-4	PENSKE TRUCK LEASING/PTL NT 144A			1	2.B FE	15,084,347	107.4390	16,346,806	15,215,000	15,183,533		14,414			4.250	4.357	JJ	294,579	646,638	01/14/2013	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	9,996	102.6510	10,265	10,000	9,999		1			3.375	3.382	FA	141	338	01/26/2015	02/01/2022
709599-AS-3	PENSKE TRUCK LEASING/PTL SR NT 144A	LS		1	2.B FE	4,987,854	102.6510	5,122,278	4,990,000	4,989,634		326			3.375	3.382	FA	70,172	168,413	01/26/2015	02/01/2022
709599-AW-4	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	19,939,000	111.1940	22,238,801	20,000,000	19,961,811		5,776			3.400	3.436	MN	86,889	680,000	10/26/2016	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	9,986,100	115.0490	11,504,933	10,000,000	9,990,671		1,280			4.200	4.217	AO	105,000	420,000	03/13/2017	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	9,961,200	112.0070	11,200,671	10,000,000	9,975,506		5,266			3.950	4.014	MS	121,792	395,000	03/05/2018	03/10/2025
709599-BE-3	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	10,372,128	115.7530	12,038,355	10,400,000	10,378,942		3,616			4.450	4.495	JJ	195,404	462,800	01/22/2019	01/29/2026
709599-BG-8	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	598,758	107.1320	642,795	600,000	599,054		231			2.700	2.744	MN	2,700	18,180	09/10/2019	11/01/2024
709599-BH-6	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	7,978,000	108.8590	8,708,734	8,000,000	7,980,405		1,873			3.350	3.382	MN	44,667	300,756	10/24/2019	11/01/2029
711123-C#-4	PEOPLES GAS LGHT 1ST MTG SER CCC				1.E	4,000,000	110.4020	4,416,094	4,000,000	4,000,000					3.650	3.650	JD	6,489	146,000	11/01/2016	12/15/2046
711123-D*-7	PEOPLES GAS LGHT 1ST MTG SER DDD				1.E	11,000,000	113.6370	12,500,069	11,000,000	11,000,000					3.650	3.650	JD	17,844	401,500	12/15/2016	12/15/2046
713448-BZ-0	PEPSICO INC SR NT				1.E FE	4,766,300	129.4070	6,470,348	5,000,000	4,794,845		5,847			4.000	4.297	MS	64,444	200,000	08/25/2015	03/05/2042
713448-CM-8	PEPSICO INC SR NT			1	1.E FE	48,417,122	109.1230	52,926,900	48,502,000	48,471,792		8,851			3.600	3.621	MS	582,024	1,746,072	02/25/2014	03/01/2024
713448-CM-8	PEPSICO INC SR NT	LS		1	1.E FE	1,495,379	109.1230	1,634,664	1,498,000	1,497,067		273			3.600	3.621	MS	17,976	53,928	02/25/2014	03/01/2024
713448-CQ-9	PEPSICO INC SR NT			1	1.E FE	5,125,305	130.3940	6,663,150	5,110,000	5,125,355		(475)			4.250	4.228	AO	41,625	217,175	10/17/2019	10/22/2044
713448-CY-2	PEPSICO INC SR NT			1	1.E FE	5,041,350	112.6370	5,631,874	5,000,000	5,020,837		(4,172)			3.500	3.400	JJ	79,722	175,000	09/16/2015	07/17/2025

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
713448-CZ-9	PEPSICO INC SR NT			1	1.E FE	4,982,250	139.9860	6,999,312	5,000,000	4,983,960		346			4.600	4.622	JJ	104,778	230,000	07/14/2015	07/17/2045
713448-DD-7	PEPSICO INC SR NT			1	1.E FE	11,962,216	139.5170	16,733,618	11,994,000	11,965,109		607			4.450	4.466	AO	114,160	533,733	10/08/2015	04/14/2046
713448-DD-7	PEPSICO INC SR NT	LS		1	1.E FE	5,984	139.5170	8,371	6,000	5,986		0			4.450	4.466	AO	57	267	10/08/2015	04/14/2046
713448-DP-0	PEPSICO INC SR NT			1	1.E FE	16,218,799	120.9140	19,551,803	16,170,000	16,226,757		28			3.450	3.426	AO	131,718	537,683	06/09/2020	10/06/2046
713448-ET-1	PEPSICO INC SR NT			1	1.E FE	9,923,200	119.9500	11,995,049	10,000,000	9,925,304		2,104			3.500	3.554	MS	99,167	175,000	03/17/2020	03/19/2040
714046-AG-4	PERKINELMER INC SR NT			1	2.B FE	35,946,640	112.7510	40,193,525	35,648,000	35,922,367		(25,586)			3.300	3.197	MS	346,380	1,186,187	01/22/2020	09/15/2029
71427Q-AB-4	PERNOD RIC INTL FIN LLC CO GUARNT 144A		C	1	2.A FE	34,662,750	98.3500	34,422,608	35,000,000	34,669,011		6,261			1.625	1.726	AO	142,188		11/23/2020	04/01/2031
71427Q-AC-2	PERNOD RIC INTL FIN LLC CO GUARNT 144A		C	1	2.A FE	9,740,000	99.1540	9,915,419	10,000,000	9,741,378		1,378			2.750	2.880	AO	68,750		09/28/2020	10/01/2050
714264-AM-0	PERNOD RICARD SA SR NT 144A		D	1	2.A FE	2,617,313	112.0000	2,947,828	2,632,000	2,623,422		1,418			3.250	3.119	JD	5,465	85,540	07/28/2016	06/08/2026
714264-AM-0	PERNOD RICARD SA SR NT 144A	LS	D	1	2.A FE	4,542,589	112.0000	4,983,979	4,450,000	4,504,294		(9,120)			3.250	3.119	JD	9,240	144,625	07/28/2016	06/08/2026
714264-AH-1	PERNOD-RICARD SA SR NT 144A		D	1	2.A FE	25,696,092	105.5790	26,901,624	25,480,000	25,523,273		(26,849)			4.250	4.135	JJ	499,337	1,082,900	07/01/2013	07/15/2022
714264-AK-4	PERNOD-RICARD SA SR NT 144A		D	1	2.A FE	26,113,254	141.3730	36,757,043	26,000,000	26,100,460		(2,811)			5.500	5.468	JJ	659,389	1,430,000	01/22/2014	01/15/2042
714294-AD-7	PERRIGO CO PLC CO GUARNT			1	2.C FE	41,406,952	107.9210	44,883,285	41,589,000	41,524,315		20,824			4.000	4.058	MN	212,566	1,663,560	10/01/2014	11/15/2023
714294-AH-8	PERRIGO CO PLC CO GUARNT			1	2.C FE	5,997,713	107.8200	6,469,226	6,000,000	5,997,914		37			5.300	5.302	MN	40,633	318,000	10/01/2014	11/15/2043
714295-AA-0	PERRIGO FINANCE PLC CO GUARNT			1	2.C FE	11,964,120	111.6800	13,401,627	12,000,000	11,967,853		692			4.900	4.919	JD	26,133	588,000	11/24/2014	12/15/2044
714295-AC-6	PERRIGO FINANCE PLC CO GUARNT			1	2.C FE	20,002,750	109.8110	21,962,242	20,000,000	20,005,420		(1,287)			3.900	3.892	JD	34,667	780,000	06/17/2016	12/15/2024
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT			1	2.C FE	476,016	106.8760	513,003	480,000	476,198		182			3.150	2.760	JD	672	7,392	08/06/2020	06/15/2030
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT	LS		1	2.C FE	9,851,084	106.8760	10,174,562	9,520,000	9,839,684		(11,400)			3.150	2.760	JD	13,328	146,608	08/06/2020	06/15/2030
Q74508-AJ-9	PERTH AIRPORT PTY LIMITED SR SEC		D		2.B	20,000,000	107.5300	21,506,027	20,000,000	20,000,000					3.450	3.450	MS	224,250	690,000	09/04/2019	09/04/2029
Q74508-AF-7	PERTH AIRPORT SR SEC SER B		D		2.B FE	10,000,000	107.6290	10,762,933	10,000,000	10,000,000					3.600	3.600	JJ	172,000	360,000	07/09/2015	07/09/2027
Q74508-AG-5	PERTH AIRPORT SR SEC SER G		D		2.B FE	25,171,700	110.0550	27,513,806	25,000,000	25,152,987		(13,283)			3.750	3.673	JJ	447,917	937,500	07/30/2019	07/09/2030
715604-AA-2	PERU LNG SRL SR NT 144A		D		4.A FE	20,000,000	89.2000	17,840,000	20,000,000	20,000,000					5.375	5.375	MS	295,625	1,075,000	03/15/2018	03/22/2030
69367P-AA-4	PERUSAHAAN GAS NEGARA SR NT 144A		D		2.C FE	9,906,840	110.5410	11,054,091	10,000,000	9,963,054		9,767			5.125	5.246	MN	64,063	512,500	05/13/2014	05/16/2024
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	8,866,260	117.8140	10,603,260	9,000,000	8,884,929		2,736			5.250	5.350	AO	87,938	472,500	10/16/2012	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	14,848,500	110.5000	16,575,000	15,000,000	14,896,277		13,902			4.125	4.250	MN	79,063	618,750	05/08/2017	05/15/2027
71568P-AC-3	PERUSAHAAN LISTRIK NEGAR SR NT 144A	LS	D		2.B FE	4,949,500	110.5000	5,525,000	5,000,000	4,965,426		4,634			4.125	4.250	MN	26,354	206,250	05/08/2017	05/15/2027
71568P-AG-4	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	4,950,200	120.2500	6,012,500	5,000,000	4,958,616		3,980			5.375	5.503	JJ	116,458	268,750	10/18/2018	01/25/2029
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	4,969,250	109.7500	5,487,500	5,000,000	4,973,015		2,609			3.875	3.950	JJ	88,264	193,750	07/10/2019	07/17/2029
71647N-AZ-2	PETROBRAS GLBL FINANCE CO GUARNT		D		3.C FE	24,600,500	116.6000	29,150,000	25,000,000	24,682,779		29,799			5.750	5.950	FA	598,958	1,437,500	01/25/2018	02/01/2029
71645W-AS-0	PETROBRAS INTL FIN CO GUARNT 144A		D	1	3.C FE	4,273,723	124.2510	4,774,966	3,843,000	4,207,512		(9,267)			6.750	5.935	JJ	110,967	259,403	02/01/2012	01/27/2041
71645W-AS-0	PETROBRAS INTL FIN CO GUARNT 144A	LS	D	1	3.C FE	174,597	124.2510	195,074	157,000	171,892		(379)			6.750	5.935	JJ	4,533	10,598	02/01/2012	01/27/2041
71654Q-AZ-5	PETROLEOS MEXICANOS CO GUARNT		D	1	3.B FE	7,053,267	93.3750	6,536,250	7,000,000	7,045,944		(1,137)			6.500	6.441	JD	36,653	455,000	10/21/2011	06/02/2041
71654Q-BB-7	PETROLEOS MEXICANOS CO GUARNT		D	1	3.B FE	8,810,540	102.8300	9,136,446	8,885,000	8,874,731		9,180			4.875	4.988	JJ	188,899	433,144	09/07/2012	01/24/2022
71654Q-BB-7	PETROLEOS MEXICANOS CO GUARNT	LS	D	1	3.B FE	1,105,656	102.8300	1,146,555	1,115,000	1,113,711		1,152			4.875	4.988	JJ	23,705	54,356	09/07/2012	01/24/2022
716743-AJ-8	PETRONAS CAPITAL LTD CO GUARNT 144A		D		1.G FE	4,460,625	110.6870	4,980,913	4,500,000	4,481,686		3,957			3.500	3.605	MS	45,063	157,500	03/11/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD CO GUARNT 144A		D		1.G FE	9,876,700	133.5500	13,355,033	10,000,000	9,889,489		2,456			4.500	4.576	MS	128,750	450,000	03/11/2015	03/18/2045
716743-AP-4	PETRONAS CAPITAL LTD CO GUARNT 144A		D	1	1.G FE	14,810,400	114.7760	17,216,391	15,000,000	14,821,483		11,083			3.500	3.652	AO	102,083	262,500	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD CO GUARNT 144A		D	1	1.G FE	10,000,000	133.4710	13,347,100	10,000,000	10,000,000					4.550	4.550	AO	88,472	227,500	04/14/2020	04/21/2050
717081-DK-6	PFIZER INC SR NT			1	1.F FE	9,966,900	133.7740	13,377,447	10,000,000	9,971,003		698			4.400	4.420	MN	56,222	440,000	05/12/2014	05/15/2044
717081-DM-2	PFIZER INC SR NT			1	1.F FE	14,939,550	109.8910	16,483,612	15,000,000	14,977,273		6,253			3.400	3.448	MN	65,167	510,000	05/12/2014	05/15/2024
717081-DT-7	PFIZER INC SR NT				1.F FE	3,750,527	146.5820	5,863,285	4,000,000	3,777,118		5,740			5.600	6.089	MS	65,956	224,000	10/05/2015	09/15/2040
717081-ED-1	PFIZER INC SR NT				1.F FE	9,982,600	131.0420	13,104,220	10,000,000	9,983,916		341			4.125	4.135	JD	18,333	412,500	11/14/2016	12/15/2046
717081-EZ-2	PFIZER INC SR NT			1	1.F FE	5,370,600	106.8080	5,340,412	5,000,000	5,363,355		(7,245)			2.550	2.083	MN	11,688	63,750	07/10/2020	05/28/2040
717081-CY-7	PFIZER INC. SR NT			1	1.F FE	4,997,100	172.8660	8,643,286	5,000,000	4,997,614		62			7.200	7.205	MS	106,000	360,000	03/17/2009	03/15/2039
718172-AC-3	PHILIP MORRIS INTL INC SR NT				1.F FE	149,578	152.5750	167,833	110,000	147,743		(1,528)			6.375	3.684	MN	877	7,013	10/17/2019	05/16/2038
718172-AM-1	PHILIP MORRIS INTL INC SR NT				1.F FE	5,232,274	124.8200	6,496,856	5,205,000	5,230,252		(732)			4.375	4.339	MN	29,097	227,719	02/14/2018	11/15/2041
718172-AW-9	PHILIP MORRIS INTL INC SR NT				1.F FE	9,719,700	122.4160	12,241,567	10,000,000	9,762,613		6,310			4.125	4.292	MS	134,063	412,500	02/26/2013	03/04/2043
718172-BL-2	PHILIP MORRIS INTL INC SR NT				1.F FE	4,863,550	125.9480	6,297,400	5,000,000	4,879,062		2,817			4.250	4.415	MN	30,104	212,500	11/03/2014	11/10/2044
718172-BQ-1	PHILIP MORRIS INTL INC SR NT			1	1.F FE	4,935,600	111.2150	5,560,736	5,000,000	4,967,489		6,386			3.375	3.529	FA	65,625	168,750	08/10/2015	08/11/2025
718172-BT-5	PHILIP MORRIS INTL INC SR NT			1	1.F FE	19,839,000	109.0610	21,812,215	20,000,000	19,911,438		15,756			2.750	2.843	FA	192,500	550,000	02/18/2016	02/25/2026
718172-CJ-6	PHILIP MORRIS INTL INC SR NT			1	1.F FE	5,147,000	114.5930	5,729,670	5,000,000	5,127,791		(12,787)			3.375	3.036	FA	63,750	168,750	06/24/2019	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718546-AR-5	PHILLIPS 66 CO GUARNT			1	2.A FE	8,096,895	115.1480	9,332,772	8,105,000	8,098,874		723			3.900	3.912	MS	93,072	316,095	02/26/2018	03/15/2028
718546-AR-5	PHILLIPS 66 CO GUARNT	LS		1	2.A FE	6,888,105	115.1480	7,939,477	6,895,000	6,889,788		615			3.900	3.912	MS	79,178	268,905	02/26/2018	03/15/2028
718549-AB-4	PHILLIPS 66 PARTNERS LP SR NT			1	2.C FE	99,967	108.0750	108,075	100,000	99,985		3			3.605	3.609	FA	1,362	3,605	02/18/2015	02/15/2025
718549-AB-4	PHILLIPS 66 PARTNERS LP SR NT	LS		1	2.C FE	4,898,383	108.0750	5,295,674	4,900,000	4,899,262		163			3.605	3.609	FA	66,733	176,645	02/18/2015	02/15/2025
718549-AD-0	PHILLIPS 66 PARTNERS LP SR NT			1	2.C FE	11,623,528	109.5630	12,818,851	11,700,000	11,651,734		7,336			3.550	3.630	AO	103,838	415,350	12/06/2016	10/01/2026
718549-AH-1	PHILLIPS 66 PARTNERS LP SR NT			1	2.C FE	15,965	104.0340	16,645	16,000	15,969		3			3.150	3.175	JD	22	643	09/03/2019	12/15/2029
718549-AH-1	PHILLIPS 66 PARTNERS LP SR NT	LS		1	2.C FE	4,973,085	104.0340	5,185,058	4,984,000	4,974,297		923			3.150	3.175	JD	6,978	200,170	09/03/2019	12/15/2029
718549-AF-5	PHILLIPS 66 PARTNERS LP SR NT SER			1	2.C FE	24,845,014	108.4900	27,296,012	25,160,000	24,916,644		28,394			3.750	3.904	MS	314,500	943,500	06/17/2019	03/01/2028
720186-AH-8	PIEDMONT NATURAL GAS CO SR NT			1	1.G FE	7,131,676	119.8490	8,509,267	7,100,000	7,125,167		(1,456)			4.100	4.064	MS	97,033	291,100	12/07/2016	09/18/2034
720186-AJ-4	PIEDMONT NATURAL GAS CO SR NT			1	1.G FE	14,990,250	110.9960	16,649,376	15,000,000	14,995,001		967			3.600	3.608	MS	180,000	540,000	09/09/2015	09/01/2025
720198-AD-2	PIEDMONT OPERATING PARTN CO GUARNT			1	2.B FE	3,368,522	107.1080	3,427,458	3,200,000	3,326,412		(37,128)			4.450	3.141	MS	41,929	142,400	12/05/2019	03/15/2024
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT			1	2.B FE	19,419,924	102.4070	20,123,015	19,650,000	19,426,961		7,037			3.150	3.284	FA	238,993		08/27/2020	08/15/2030
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT	LS		1	2.B FE	1,984,720	102.4070	2,048,144	2,000,000	1,985,224		504			3.150	3.284	FA	24,325		08/27/2020	08/15/2030
723787-AQ-0	PIONEER NATURAL RESOURCE SR NT			1	2.B FE	7,626,880	99.1170	7,620,086	7,688,000	7,629,038		2,157			1.900	1.988	FA	56,806		08/06/2020	08/15/2030
723787-AQ-0	PIONEER NATURAL RESOURCE SR NT	LS		1	2.B FE	2,293,620	99.1170	2,291,576	2,312,000	2,294,268		649			1.900	1.988	FA	17,083		08/06/2020	08/15/2030
G7114*-AB-7	PLACES FOR PEOPLE TREAS SER 16-A SR NT		D		1.G	30,000,000	111.2640	33,379,219	30,000,000	30,000,000					3.420	3.420	JD	71,250	1,026,000	06/06/2016	06/08/2026
72650R-AM-4	PLAINS ALL AMER PIPELINE SR NT				3.A FE	448,579	116.3400	465,361	400,000	446,500		(1,874)			6.700	5.565	MN	3,424	26,800	11/21/2019	05/15/2036
72650R-AR-3	PLAINS ALL AMER PIPELINE SR NT				3.A FE	1,040,856	122.0700	1,098,634	900,000	1,035,033		(5,260)			6.650	5.254	JJ	27,598	59,850	11/21/2019	01/15/2037
72650R-BA-9	PLAINS ALL AMER PIPELINE SR NT			1	3.A FE	5,183,061	107.3470	5,582,032	5,200,000	5,185,073		372			5.150	5.172	JD	22,317	267,800	11/21/2019	06/01/2042
72650R-BC-5	PLAINS ALL AMER PIPELINE SR NT			1	3.A FE	4,996,250	98.3900	4,919,497	5,000,000	4,996,838		84			4.300	4.304	JJ	90,181	215,000	12/03/2012	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE SR NT			1	3.A FE	11,702,733	106.9220	12,571,889	11,758,000	11,740,591		5,796			3.850	3.904	AO	95,566	452,683	08/13/2013	10/15/2023
72650R-BD-3	PLAINS ALL AMER PIPELINE SR NT	LS		1	3.A FE	1,239,417	106.9220	1,327,971	1,242,000	1,241,189		271			3.850	3.904	AO	10,095	47,817	08/13/2013	10/15/2023
72650R-BF-8	PLAINS ALL AMER PIPELINE SR NT			1	3.A FE	9,984,200	106.5750	10,657,465	10,000,000	9,993,347		1,591			3.600	3.619	MN	60,000	360,000	09/02/2014	11/01/2024
72650R-BL-5	PLAINS ALL AMER PIPELINE SR NT			1	3.A FE	4,876,350	112.0110	5,600,563	5,000,000	4,902,646		13,778			4.500	4.881	JD	10,000	225,000	01/16/2019	12/15/2026
72650R-BM-3	PLAINS ALL AMER PIPELINE SR NT			1	3.A FE	723,557	104.6500	758,715	725,000	723,712		120			3.550	3.573	JD	1,144	32,100	09/09/2019	12/15/2029
72650R-BM-3	PLAINS ALL AMER PIPELINE SR NT	LS		1	3.A FE	4,266,493	104.6500	4,473,804	4,275,000	4,267,402		708			3.550	3.573	JD	6,745	189,282	09/09/2019	12/15/2029
69353R-FQ-6	PNC BANK NA SR NT FRN			1	1.F FE	350,000	100.2000	350,699	350,000	350,000					0.666	0.666	JAJO	460	6,144	07/18/2019	07/22/2022
69353R-FF-0	PNC BANK NA SR NT FRN SER BKNT				1.F FE	3,354,399	100.5900	3,364,727	3,345,000	3,349,862		(3,045)			0.717	0.623	JAJO	4,394	58,967	06/27/2019	07/27/2022
69353R-FG-8	PNC BANK NA SR NT SER BKNT			1	1.F FE	4,674,700	112.0300	5,601,501	5,000,000	4,753,027		31,031			3.100	3.933	AO	28,417	155,000	05/22/2018	10/25/2027
69353R-FP-8	PNC BANK NA SR NT SER FXD			1	1.F FE	652,015	101.0670	656,937	650,000	650,704		(1,243)			2.232	2.036	JJ	6,408	14,468	12/09/2019	07/22/2022
69349L-AQ-1	PNC BANK NA SUB NT SER BKNT			1	1.G FE	14,995,650	115.2910	17,293,653	15,000,000	14,997,987		368			4.200	4.203	MN	105,000	630,000	10/21/2013	11/01/2025
69349L-AS-7	PNC BANK NA SUB SER BKNT				1.G FE	2,834,615	109.9020	3,134,404	2,852,000	2,836,394		1,544			2.700	2.771	AO	14,759	77,004	11/05/2019	10/22/2029
69349L-AS-7	PNC BANK NA SUB SER BKNT	LS			1.G FE	47,692	109.9020	52,753	48,000	47,724		27			2.700	2.771	AO	248	1,296	11/05/2019	10/22/2029
693475-AW-5	PNC FINANCIAL SVCS SR NT			1	1.G FE	2,163,335	115.2690	2,305,380	2,000,000	2,153,463		(9,657)			3.450	2.409	AO	13,033	47,438	06/09/2020	04/23/2029
693475-AX-3	PNC FINANCIAL SVCS SR NT			1	1.G FE	707,525	109.7830	768,481	700,000	706,354		(1,055)			2.600	2.425	JJ	7,988	18,200	11/21/2019	07/23/2026
693475-AZ-8	PNC FINANCIAL SVCS SR NT			1	1.G FE	4,986,000	109.5560	5,477,821	5,000,000	4,987,171		1,171			2.550	2.582	JJ	56,313	63,750	01/16/2020	01/22/2030
73020*-AF-0	PNG CO LLC SR SEC NT SER 13A				2.A FE	40,000,000	112.0070	44,802,892	40,000,000	40,000,000					4.250	4.250	JD	56,667	1,700,000	12/19/2013	12/19/2025
73102Q-AA-4	POLAR TANKERS INC 144A			1	1.G FE	29,661,080	123.9260	35,938,410	29,000,000	29,418,919		(33,175)			5.951	5.751	MN	244,487	1,725,790	05/02/2012	05/10/2037
G7178*-AE-4	PORTERBROOK RAIL FIN LTD SER A SR SEC		B		2.B FE	16,499,775	102.0030	17,771,789	17,422,793	17,422,793				519,704	2.690	2.690	AO	97,640	421,450	11/07/2018	04/16/2028
73651E-AC-2	PORTLAND GEN ELEC MTN DTD 8/4/03 144A			1	1.E FE	9,957,100	146.7930	14,679,262	10,000,000	9,971,655		1,378			6.875	6.909	FA	286,458	687,500	07/30/2003	08/01/2033
736508-H8-4	PORTLAND GENERAL ELECTRIC CO 1ST MTG				1.F	10,000,000	138.6910	13,869,056	10,000,000	10,000,000					5.810	5.810	AO	145,250	581,000	09/19/2007	10/01/2037
693483-AC-3	POSCO SR NT 144A		D		2.A FE	11,942,600	101.1840	12,142,080	12,000,000	11,997,917		7,081			5.250	5.312	AO	134,750	630,000	04/08/2011	04/14/2021
737679-DB-3	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	9,898,817	151.9460	15,263,016	10,045,000	9,934,556		3,565			6.500	6.606	MN	83,429	651,463	06/09/2020	11/15/2037
737679-DE-7	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	130,420	126.2140	138,835	110,000	130,055		(366)			4.150	3.001	MS	1,344	2,283	06/09/2020	03/15/2043
737679-DF-4	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	9,925,900	129.8200	12,982,040	10,000,000	9,935,085		1,494			4.950	4.998	MN	63,250	495,000	11/14/2013	11/15/2043
737679-CZ-1	POTOMAC ELECTRIC POWER SEC NT			1	1.F FE	2,036,970	129.7190	2,918,679	2,250,000	2,099,007		6,387			5.400	6.107	JD	10,125	121,500	01/29/2007	06/01/2035
693506-BP-1	PPG INDS INC SR NT			1	1.G FE	10,176,883	120.0430	12,455,698	10,376,000	10,218,829		18,462			3.750	4.026	MS	114,568	389,100	10/09/2018	03/15/2028
693506-BP-1	PPG INDS INC SR NT	LS		1	1.G FE	5,966,552	120.0430	7,351,455	6,124,000	5,998,466		14,713			3.750	4.026	MS	67,619	229,650	10/09/2018	03/15/2028
69352P-AE-3	PPL CAPITAL FUNDING INC CO GUARNT			1	2.A FE	10,016,550	104.8620	10,486,189	10,000,000	10,003,731		(1,856)			3.500	3.480	JD	29,167	350,000	02/06/2013	12/01/2022
69352P-AH-6	PPL CAPITAL FUNDING INC CO GUARNT			1	2.A FE	14,947,200	125.0000	18,749,928	15,000,000	14,954,552		1,122			4.700	4.722	JD	58,750	705,000	05/21/2013	06/01/2043
69352P-AK-9	PPL CAPITAL FUNDING INC CO GUARNT			1	2.A FE	4,983,600	109.1520	5,457,621	5,000,000	4,994,031		1,713			3.950	3.990	MS	58,153	197,500	03/05/2014	03/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69352P-AQ-6	PPL CAPITAL FUNDING INC CO GUARNT			1	2.A FE	4,998,300	119.6290	5,981,426	5,000,000	4,998,404		104			4.125	4.129	AO	43,542	110,000	04/01/2020	04/15/2030
69352P-AD-5	PPL CAPITAL FUNDING INC SR NT			1	2.A FE	11,960,160	104.4150	12,529,785	12,000,000	11,993,115		4,493			4.200	4.241	JD	22,400	504,000	06/11/2012	06/15/2022
69351U-AH-6	PPL ELEC UTILITIES C SEC			1	1.F FE	4,998,650	147.4430	7,372,128	5,000,000	4,998,966		34			6.450	6.452	FA	121,833	322,500	08/08/2007	08/15/2037
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC				2.C PL	24,818,099	102.2680	25,380,971	24,818,099	24,818,099		0			3.550	3.550	MJSD	2,447	879,701	11/25/2019	05/01/2039
74005P-BN-3	PRAXAIR INC SR NT			1	1.F FE	1,617,473	108.2890	1,770,524	1,635,000	1,627,129		1,791			2.650	2.775	FA	17,572	43,328	03/27/2015	02/05/2025
74005P-BQ-6	PRAXAIR INC SR NT			1	1.F FE	4,979,200	111.9990	5,599,949	5,000,000	4,988,925		1,975			3.200	3.248	JJ	67,111	160,000	09/21/2015	01/30/2026
740189-AM-7	PRECISION CASTPARTS CORP SR NT			1	1.F FE	11,117,281	110.4960	12,458,444	11,275,000	11,196,677		16,012			3.250	3.419	JD	16,286	366,438	09/17/2015	06/15/2025
74170*-AC-3	PRIME PPTY FND SR NT SER C				1.F	5,000,000	116.1110	5,805,563	5,000,000	5,000,000					4.610	4.610	FA	82,596	230,500	08/22/2013	08/22/2025
74170*-BC-2	PRIME PROPERTY FUND LLC SR NT				1.F	5,000,000	109.3240	5,466,208	5,000,000	5,000,000					2.820	2.820	JJ	73,633		06/23/2020	06/23/2030
74170*-AV-1	PRIME PROPERTY FUND LLC SR NT SER T				1.F	13,000,000	124.6590	16,205,709	13,000,000	13,000,000					4.580	4.580	MN	87,656	595,400	11/08/2018	11/08/2033
74170*-BD-0	PRIME PROPERTY FUND SR NT SER BB				1.F	7,000,000	105.6760	7,397,288	7,000,000	7,000,000					2.460	2.460	AO	37,310		10/13/2020	10/13/2030
74170*-BE-8	PRIME PROPERTY FUND SR NT SER CC				1.F	10,000,000	105.2660	10,526,633	10,000,000	10,000,000					2.560	2.560	AO	55,467		10/13/2020	10/13/2032
74170*-AU-3	PRIME PROPERTY FUND SR NT SER S				1.F	7,000,000	122.3760	8,566,298	7,000,000	7,000,000					4.480	4.480	MN	46,169	313,600	11/08/2018	11/08/2030
74170*-AD-1	PRIME PROPERTY FUND, LLC SER D SR NT				1.F	5,000,000	110.0830	5,504,156	5,000,000	5,000,000					3.880	3.880	JJ	81,372	194,000	07/30/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND, LLC SER E SR NT				1.F	7,000,000	113.9520	7,976,624	7,000,000	7,000,000					3.980	3.980	JJ	116,857	278,600	07/30/2014	07/30/2026
74170*-AK-5	PRIME PROPERTY FUND, LLC SR NT				1.F	16,000,000	114.2120	18,273,945	16,000,000	16,000,000					3.850	3.850	JJ	301,156	616,000	01/05/2016	01/05/2028
74170*-AF-6	PRIME PROPERTY SR NT SER F				1.F	50,000,000	108.4340	54,216,918	50,000,000	50,000,000					3.250	3.250	AO	275,347	1,625,000	04/23/2015	04/30/2025
74251V-AE-2	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	4,981,800	104.9190	5,245,966	5,000,000	4,996,460		1,985			3.300	3.343	MS	48,583	165,000	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	11,874,930	127.9240	15,350,866	12,000,000	11,886,320		2,856			4.625	4.694	MS	163,417	555,000	09/17/2015	09/15/2042
74251V-AH-5	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	10,214,515	106.2940	10,895,151	10,250,000	10,240,907		3,634			3.125	3.164	MN	40,929	320,313	11/20/2012	05/15/2023
74251V-AJ-1	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	2,992,470	124.3310	3,729,919	3,000,000	2,993,629		165			4.350	4.365	MN	16,675	130,500	11/13/2012	05/15/2043
74251V-AK-8	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	9,968,800	110.6920	11,069,228	10,000,000	9,985,073		3,113			3.400	3.437	MN	43,444	340,000	05/05/2015	05/15/2025
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	9,502,081	111.4920	10,699,929	9,597,000	9,543,068		6,410			3.100	3.201	MN	38,015	297,507	12/18/2019	11/15/2026
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO GUARNT	LS		1	1.G FE	92,127	111.4920	111,492	100,000	94,018		879			3.100	3.201	MN	396	3,100	12/18/2019	11/15/2026
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO GUARNT			1	1.G FE	8,452,968	116.9920	9,827,367	8,400,000	8,448,208		(5,194)			3.700	3.616	MN	39,713	310,800	11/05/2019	05/15/2029
74256L-AU-3	PRINCIPAL LFE GLB FND II SR SEC 144A				1.E FE	4,562,555	111.2030	5,254,332	4,725,000	4,625,028		16,932			3.000	3.440	AO	28,744	141,750	02/14/2017	04/18/2026
74264*-AB-2	PRISA LHC LLC SER B SR NT				1.F	12,000,000	113.1270	13,575,246	12,000,000	12,000,000					4.270	4.270	AO	108,173	512,400	04/15/2014	04/15/2026
74264*-AG-1	PRISA LHC LLC SR NT				1.G IF	10,000,000	106.7300	10,673,011	10,000,000	10,000,000					2.720	2.720	JJ	57,422		10/15/2020	10/15/2030
74264*-AC-0	PRISA LHC LLC SR NT SER A				1.F	14,000,000	111.5010	15,610,141	14,000,000	14,000,000					3.750	3.750	AO	131,250	525,000	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC SR NT SER B				1.F	14,000,000	113.6480	15,910,788	14,000,000	14,000,000					3.850	3.850	AO	134,750	539,000	06/01/2016	04/01/2028
74273@-AB-9	PRIT CORE REALTY SER B SR NT				2.A	6,000,000	105.5620	6,333,720	6,000,000	6,000,000					3.850	3.850	FA	87,908	231,000	02/14/2013	02/14/2023
74273@-AC-7	PRIT CORE REALTY SER C SR NT				2.A	7,000,000	109.7800	7,684,566	7,000,000	7,000,000					4.000	4.000	FA	106,556	280,000	02/14/2013	02/14/2025
144141-DA-3	PROGRESS ENERGY CAROLINA 1ST MTG			1	1.F FE	4,991,400	101.0090	5,050,464	5,000,000	4,999,306		960			3.000	3.020	MS	44,167	150,000	09/12/2011	09/15/2021
743263-AG-0	PROGRESS ENERGY INC SR NT				2.A FE	215,896	142.6830	228,293	160,000	211,593		(3,878)			7.000	3.413	AO	1,898	11,200	11/21/2019	10/30/2031
743263-AP-0	PROGRESS ENERGY INC SR NT				2.A FE	493,389	141.6450	538,251	380,000	489,106		(3,862)			6.000	3.849	JD	1,900	22,800	11/21/2019	12/01/2039
743315-AN-3	PROGRESSIVE CORP NT			1	1.F FE	9,989,200	102.1770	10,217,713	10,000,000	9,999,178		1,240			3.750	3.763	FA	133,333	375,000	08/17/2011	08/23/2021
743315-AT-0	PROGRESSIVE CORP SR NT			1	1.F FE	4,958,650	133.7810	6,689,053	5,000,000	4,960,690		757			4.200	4.249	MS	61,833	210,000	03/09/2018	03/15/2048
743315-AV-5	PROGRESSIVE CORP SR NT			1	1.F FE	6,968,010	119.5790	8,370,505	7,000,000	6,973,660		2,672			4.000	4.055	MS	93,333	280,000	10/31/2018	03/01/2029
743315-AW-3	PROGRESSIVE CORP SR NT			1	1.F FE	7,000,000	115.1640	8,061,507	7,000,000	7,000,000					3.200	3.200	MS	59,111	112,000	03/17/2020	03/26/2030
74340X-BE-0	PROLOGIS LP CO GUARNT			1	1.G FE	40,900,260	113.6520	46,597,197	41,000,000	40,947,114		9,764			3.750	3.779	MN	256,250	1,537,500	12/03/2015	11/01/2025
74340X-BJ-9	PROLOGIS LP CO GUARNT			1	1.G FE	1,157,873	136.8690	1,266,035	925,000	1,154,835		(3,038)			4.375	3.028	MS	11,916	20,234	06/09/2020	09/15/2048
74340X-BK-6	PROLOGIS LP SR NT			1	1.G FE	16,900,478	112.7270	19,163,556	17,000,000	16,912,603		12,125			3.250	3.349	AO	138,125	552,500	02/10/2020	10/01/2026
74340X-BL-4	PROLOGIS LP SR NT			1	1.G FE	5,985,834	122.0940	7,325,652	6,000,000	5,987,007		1,173			4.375	4.407	FA	109,375	131,250	02/10/2020	02/01/2029
74340X-BM-2	PROLOGIS LP SR NT			1	1.G FE	39,732,400	106.8800	42,751,880	40,000,000	39,752,929		20,529			2.250	2.324	AO	190,000	592,500	02/03/2020	04/15/2030
74340X-BP-5	PROLOGIS LP SR NT			1	1.G FE	13,557,200	110.4380	15,133,374	13,703,000	13,559,805		2,605			3.000	3.054	AO	86,786	270,634	02/03/2020	04/15/2050
74340X-BP-5	PROLOGIS LP SR NT	LS		1	1.G FE	6,230,000	110.4380	6,954,306	6,297,000	6,231,197		1,197			3.000	3.054	AO	39,881	124,366	02/03/2020	04/15/2050
74348D-AA-5	PROMIGAS/GASES PACIFICO SR NT 144A		D		2.C FE	15,900,720	106.3760	17,020,160	16,000,000	15,908,921		6,877			3.750	3.827	AO	125,000	375,000	10/15/2020	10/16/2029
743674-BD-4	PROTECTIVE LIFE CORP SR NT 144A			1	2.A FE	868,049	116.8930	935,142	800,000	860,521		(6,786)			4.300	3.190	MS	8,696	34,400	11/21/2019	09/30/2028
743674-BE-2	PROTECTIVE LIFE CORP SR NT 144A			1	2.A FE	17,154,410	107.8270	18,487,015	17,145,000	17,154,069		(912)			3.400	3.350	JJ	268,796	477,679	11/21/2019	01/15/2030
743674-BE-2	PROTECTIVE LIFE CORP SR NT 144A	LS		1	2.A FE	5,406,014	107.8270	5,736,420	5,320,000	5,397,869		(7,323)			3.400	3.350	JJ	83,406	148,221	11/21/2019	01/15/2030
74368C-AH-7	PROTECTIVE LIFE GLBL SEC 144A				1.E FE	200,000	103.6160	207,232	200,000	200,000					2.615	2.615	FA	1,874	5,230	08/15/2017	08/22/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74368C-AZ-7	PROTECTIVE LIFE GLBL SEC 144A				1.E FE	600,000	100.5860	603,518	600,000	600,000					0.631	0.631	AO	820		10/05/2020	10/13/2023
743820-AA-0	PROV ST JOSEPH HLTH OBL NT SER 19A			1	1.D FE	734,992	107.0020	754,361	705,000	733,340		(1,652)			2.532	2.028	AO	4,463	8,925	06/09/2020	10/01/2029
743756-AE-8	PROV ST JOSEPH HLTH OBL NT SER A			1	1.D FE	20,000,000	120.7730	24,154,651	20,000,000	20,000,000					3.930	3.930	AO	196,500	786,000	01/30/2018	10/01/2048
743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER I				1.D FE	24,310,000	118.1920	29,548,059	25,000,000	24,360,959		13,629			3.744	3.899	AO	234,000	936,000	01/06/2017	10/01/2047
744320-CE-3	PRUDENTIAL FIN SR NT MTN DTD 02/25/19			1	1.G FE	3,192,416	131.3660	4,203,697	3,200,000	3,192,640		123			4.350	4.364	FA	48,720	139,200	02/20/2019	02/25/2050
744320-CE-3	PRUDENTIAL FIN SR NT MTN DTD 02/25/19	LS		1	1.G FE	1,795,734	131.3660	2,364,580	1,800,000	1,795,860		69			4.350	4.364	FA	27,405	78,300	02/20/2019	02/25/2050
744320-AY-8	PRUDENTIAL FINANCIAL INC SR NT			1	1.G FE	9,858,925	120.3550	12,035,524	10,000,000	9,870,071		1,308			3.905	3.971	JD	26,033	390,500	10/29/2019	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC SR NT			1	1.G FE	5,045,920	121.5050	6,682,752	5,500,000	5,063,220		7,342			3.935	4.424	JD	14,428	216,425	07/24/2018	12/07/2049
744320-BY-0	PRUDENTIAL FINANCIAL INC SR NT			1	1.G FE	9,995,400	124.0160	12,401,632	10,000,000	9,995,986		93			5.100	5.103	FA	192,667	510,000	08/12/2013	08/15/2043
744320-BZ-7	PRUDENTIAL FINANCIAL INC SR NT			1	1.G FE	17,911	110.0690	19,812	18,000	17,967		9			3.500	3.559	MN	81	630	05/12/2014	05/15/2024
744320-BZ-7	PRUDENTIAL FINANCIAL INC SR NT	LS		1	1.G FE	9,296,939	110.0690	10,283,767	9,343,000	9,325,625		4,769			3.500	3.559	MN	41,784	327,005	05/12/2014	05/15/2024
744320-CH-6	PRUDENTIAL FINANCIAL INC SR NT 03/10/20			1	1.G FE	3,186,304	103.7580	3,320,242	3,200,000	3,188,076		1,772			1.500	1.575	MS	14,800	24,000	03/05/2020	03/10/2026
744320-CJ-2	PRUDENTIAL FINANCIAL MTN DTD 03/10/20			1	1.G FE	4,987,300	109.5370	5,476,862	5,000,000	4,987,680		380			3.000	3.017	MS	46,250	75,000	03/05/2020	03/10/2040
744320-AQ-8	PRUDENTIAL FINL MTN DTD 12/14/06 SER D				1.G FE	2,135,584	144.9270	3,057,958	2,110,000	2,136,508		(1,332)			5.700	5.566	JD	5,679	120,270	10/17/2019	12/14/2036
744320-CD-5	PRUDENTIAL FINL SR NT MTN DTD 03/27/18			1	1.G FE	6,121,632	129.3920	7,634,147	5,900,000	6,119,289		(2,343)			4.418	4.172	MS	68,062	240,781	07/21/2020	03/27/2048
74435K-AA-3	PRUDENTIAL PLC SR NT		D		1.F FE	1,287,754	113.3740	1,473,856	1,300,000	1,288,505		751			3.125	3.236	AO	8,689	80,977	04/08/2020	04/14/2030
74456Q-AP-1	PSE&G 1ST MTG MTN DTD 7/1/05 SER D			1	1.E FE	12,830,556	137.8460	17,982,035	13,045,000	12,897,877		6,433			5.250	5.362	JJ	342,431	684,863	02/08/2006	07/01/2035
74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT 12/18/06				1.E FE	142,787	139.4200	153,362	110,000	141,170		(1,457)			5.700	5.383	JD	523	6,270	11/21/2019	12/01/2036
744542-C#-6	PUBLIC SERVICE CO NEW MEXICO SER A SR NT				2.B	10,000,000	109.9410	10,994,138	10,000,000	10,000,000					3.210	3.210	AO	54,392	160,500	04/30/2020	04/30/2030
744542-D*-9	PUBLIC SERVICE CO NEW MEXICO SER B SR NT				2.B	7,000,000	106.4640	7,452,462	7,000,000	7,000,000					3.570	3.570	AO	42,344	124,950	04/30/2020	04/29/2039
744516-F#-7	PUBLIC SERVICE CO OF N CAROLINA SR NT				2.A	30,000,000	113.0470	33,914,090	30,000,000	30,000,000					4.130	4.130	JD	55,067	1,239,000	06/22/2016	06/22/2046
744542-AB-7	PUBLIC SERVICE CO OF NEW MEXICO SR NT			1	2.B FE	9,985,700	102.2460	10,224,625	10,000,000	9,998,645		1,728			5.350	5.369	AO	133,750	535,000	10/06/2011	10/01/2021
744542-AC-5	PUBLIC SERVICE CO OF NEW SR NT			1	2.B FE	15,167,970	108.2610	16,239,197	15,000,000	15,093,814		(18,871)			3.850	3.698	FA	240,625	577,500	10/04/2016	08/01/2025
744516-G*-0	PUBLIC SERVICE CO OF NTH CAROLINA SR NT				2.A	70,000,000	116.0640	81,244,479	70,000,000	70,000,000					4.180	4.180	JD	8,128	2,926,000	06/30/2017	06/30/2047
744448-CJ-8	PUBLIC SERVICE COLORADO 1ST MTG			1	1.F FE	186,437	122.7140	202,479	165,000	186,059		(378)			3.950	3.135	MS	1,919	3,259	06/09/2020	03/15/2043
744573-AN-6	PUBLIC SERVICE ENTERPRIS SR NT			1	2.B FE	499,765	107.6520	538,261	500,000	499,835		45			2.875	2.885	JD	639	14,375	06/03/2019	06/15/2024
744573-AP-1	PUBLIC SERVICE ENTERPRIS SR NT			1	2.B FE	448,988	100.0310	450,141	450,000	449,063		76			0.800	0.846	FA	1,370		08/12/2020	08/15/2025
744533-BJ-8	PUBLIC SERVICE OKLAHOMA NT SER G			1	2.A FE	2,977,590	146.9480	4,408,439	3,000,000	2,982,555		546			6.625	6.683	MN	25,396	198,750	11/08/2007	11/15/2037
744533-E*-7	PUBLIC SVC CO OK SR NT				2.A FE	21,000,000	125.3730	26,328,284	21,000,000	21,000,000					4.500	4.500	JD	78,750	945,000	05/23/2019	06/01/2049
745310-AD-4	PUGET ENERGY INC SR SEC			1	2.C FE	1,500,000	103.4900	1,552,345	1,500,000	1,500,000					6.000	6.000	MS	30,000	90,000	05/31/2011	09/01/2021
745310-AF-9	PUGET ENERGY INC SR SEC			1	2.C FE	6,330,190	105.8590	6,267,936	5,921,000	6,002,678		(50,062)			5.625	4.685	JJ	153,576	333,056	11/18/2013	07/15/2022
745332-BU-9	PUGET SOUND ENERGY INC 1ST MTG			1	1.F FE	13,000,000	135.4060	17,602,751	13,000,000	13,000,000					5.483	5.483	JD	59,399	712,790	05/23/2005	06/01/2035
745332-CH-7	PUGET SOUND ENERGY INC 1ST MTG			1	1.F FE	5,783,663	127.8460	7,204,102	5,635,000	5,781,680		(1,983)			4.223	4.054	JD	10,576	237,966	06/09/2020	06/15/2048
74531E-AC-6	PUGET SOUND ENERGY INC MTN B DTD 3/9/99			1	1.G FE	20,000,000	136.1990	27,239,803	20,000,000	20,000,000					7.000	7.000	AO	295,556	1,400,000	03/04/1999	03/09/2029
745332-BW-5	PUGET SOUND ENERGY INC SR NT			1	1.F FE	7,500,000	147.3870	11,054,018	7,500,000	7,500,000					6.724	6.724	JD	22,413	504,300	06/23/2006	06/15/2036
745332-CJ-3	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	4,967,650	111.0880	5,554,413	5,000,000	4,968,517		652			3.250	3.284	MS	47,847	169,271	08/19/2019	09/15/2049
693656-AC-4	PVH CORP SR NT SER WI			1	2.C FE	14,946,530	112.6740	16,901,132	15,000,000	14,948,552		2,022			4.625	4.710	JJ	329,531		10/19/2020	07/10/2025
74733V-AD-2	QEP RES INC SR NT			1	4.C FE	500,000	109.6550	548,275	500,000	500,000					5.625	5.625	MS	9,375	28,125	11/06/2017	03/01/2026
74733D-A@-9	QIAGEN N.V. SR NT SER B		D		2.C	10,000,000	105.3890	10,538,934	10,000,000	10,000,000					3.750	3.750	AO	78,125	375,000	10/16/2012	10/16/2022
74733D-A#-7	QIAGEN N.V. SR NT SER C		D		2.C	20,000,000	108.5600	21,712,048	20,000,000	20,000,000					3.900	3.900	AO	162,500	780,000	10/16/2012	10/16/2024
Q7794#-AB-9	QPH FIN CO PTY LTD GTD SER B SR SEC NT		D		2.B FE	8,000,000	104.9760	8,398,102	8,000,000	8,000,000					3.980	3.980	FA	114,093	318,400	08/22/2012	08/22/2022
Q7794#-AC-7	QPH FIN CO PTY LTD GTD SER C SR SEC NT		D		2.B FE	27,000,000	109.8280	29,653,569	27,000,000	27,000,000					4.130	4.130	FA	399,578	1,115,100	08/22/2012	08/22/2024
74733L-AD-4	QTEL INTL FIN CO GUARNT 144A		D		1.G FE	16,385,604	100.5310	16,487,117	16,400,000	16,399,767		1,824			4.750	4.762	FA	292,125	779,000	10/13/2010	02/16/2021
74733L-AE-2	QTEL INTL FIN CO GUARNT 144A		D		1.G FE	8,580,500	116.6100	10,028,460	8,600,000	8,591,671		1,452			5.000	5.023	AO	86,000	430,000	04/18/2012	10/19/2025
74735K-2A-9	QTEL INTL FIN CO GUARNT 144A		D		1.G FE	4,936,050	104.5000	5,225,000	5,000,000	4,984,680		6,795			3.250	3.400	FA	58,681	162,500	12/12/2012	02/21/2023
74735K-2B-7	QTEL INTL FIN CO GUARNT 144A		D		1.G FE	2,965,020	114.7380	3,442,140	3,000,000	2,980,918		2,291			3.875	3.979	JJ	48,760	116,250	01/23/2013	01/31/2028
G7304*-AF-8	QUADGAS FIN PLC GTD SR SEC NT		B		2.B FE	12,672,000	121.9840	16,669,102	13,664,936	13,664,936				407,611	3.420	3.420	JD	14,280	439,090	08/30/2018	08/30/2033
G7304*-AB-7	QUADGAS FINANCE PTC		B		2.B FE	6,640,000	114.4540	7,820,052	6,832,468	6,832,468				203,806	3.070	3.070	JD	6,409	197,077	10/31/2017	10/31/2029
G7304*-AC-5	QUADGAS FINANCE PTC		B		2.B FE	53,112,000	109.3300	59,759,497	54,659,743	54,659,743				1,630,444	3.180	3.180	JD	53,111	1,633,105	10/31/2017	10/31/2032
747525-AF-0	QUALCOMM INC SR NT			1	1.G FE	14,946,000	111.3460	16,701,945	15,000,000	14,974,006		5,395			3.450	3.493	MN	58,938	517,500	05/13/2015	05/20/2025
747525-AU-7	QUALCOMM INC SR NT			1	1.G FE	9,275,634	113.5070	10,556,191	9,300,000	9,283,518		2,285			3.250	3.281	MN	34,423	302,250	05/19/2017	05/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
747525-AU-7	QUALCOMM INC SR NT	LS		1	1.G FE	698,166	113.5070	794,552	700,000	698,759		172			3.250	3.281	MN	2,591	22,750	05/19/2017	05/20/2027
747525-BK-8	QUALCOMM INC SR NT			1	1.G FE	1,444,142	105.8300	1,534,541	1,450,000	1,444,483		341			2.150	2.195	MN	3,550	16,627	05/06/2020	05/20/2030
747525-BK-8	QUALCOMM INC SR NT	LS		1	1.G FE	248,990	105.8300	264,576	250,000	249,049		59			2.150	2.195	MN	612	2,867	05/06/2020	05/20/2030
74762E-AF-9	QUANTA SVCS INC SR NT			1	2.C FE	747,473	107.2160	804,117	750,000	747,533		60			2.900	2.939	AO	5,981		09/17/2020	10/01/2030
74834L-AV-2	QUEST DIAGNOSTIC INC SR NT			1	2.B FE	9,955,400	110.6410	11,064,133	10,000,000	9,983,434		4,655			4.250	4.305	AO	106,250	425,000	03/12/2014	04/01/2024
74834L-AX-8	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	23,989,440	111.1710	26,681,105	24,000,000	23,995,088		1,055			3.500	3.505	MS	212,333	840,000	03/05/2015	03/30/2025
74834L-AX-8	QUEST DIAGNOSTICS INC SR NT	LS		1	2.B FE	999,560	111.1710	1,111,713	1,000,000	999,795		44			3.500	3.505	MS	8,847	35,000	03/05/2015	03/30/2025
74834L-AY-6	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	5,842,005	127.7900	7,419,514	5,806,000	5,839,823		(804)			4.700	4.659	MS	68,979	272,882	11/30/2017	03/30/2045
74834L-AZ-3	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	22,544,080	112.9140	25,631,415	22,700,000	22,597,150		15,633			3.450	3.538	JD	65,263	783,150	11/19/2019	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	14,956,050	119.0440	17,856,671	15,000,000	14,962,436		3,604			4.200	4.235	JD	1,750	630,000	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	19,938,200	110.1060	22,021,285	20,000,000	19,943,484		5,077			2.950	2.984	JD	1,639	612,944	12/12/2019	06/30/2030
74834L-BC-3	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	549,197	109.6480	603,066	550,000	549,236		39			2.800	2.815	JD	43	9,711	05/11/2020	06/30/2031
74837H-B@-4	QUESTAR GAS CO SER A SR NT				1.G	12,000,000	107.3110	12,877,342	12,000,000	12,000,000					3.620	3.620	JD	36,200	434,400	12/15/2016	12/01/2046
21684A-AC-0	RABOBANK BANK GTD		D		2.A FE	13,833,659	114.1280	15,955,037	13,980,000	13,901,297		15,084			4.375	4.512	FA	249,747	611,625	02/17/2016	08/04/2025
21688A-AE-2	RABOBANK NDRLD NY SR NT MTN DTD 05/21/15		D		1.D FE	10,966,171	112.2210	12,400,408	11,050,000	11,007,482		8,818			3.375	3.505	MN	41,438	372,938	02/11/2016	05/21/2025
21688A-AE-2	RABOBANK NDRLD NY SR NT MTN DTD 05/21/15	LS	D		1.D FE	3,875,780	112.2210	4,432,725	3,950,000	3,913,867		7,472			3.375	3.505	MN	14,813	133,313	02/11/2016	05/21/2025
21684A-AA-4	RABOBANK NEDERLAND BANK GTD		D		2.A FE	19,837,200	111.4550	22,291,031	20,000,000	19,944,472		17,367			4.625	4.728	JD	77,083	925,000	11/25/2013	12/01/2023
21684A-AB-2	RABOBANK NEDERLAND BANK GTD		D		2.A FE	14,651,021	149.0470	22,208,048	14,900,000	14,678,035		4,513			5.750	5.869	JD	71,396	856,750	11/25/2013	12/01/2043
21684A-AB-2	RABOBANK NEDERLAND BANK GTD	LS	D		2.A FE	98,329	149.0470	149,047	100,000	98,510		30			5.750	5.869	JD	479	5,750	11/25/2013	12/01/2043
G7349#-AA-2	RADIUS HOUSING ASSOCIATION LTD SEC SER A		B		1.E	9,624,750	111.2640	11,403,163	10,248,702	10,248,702				623,952	2.370	2.370	JJ	111,327	110,212	01/16/2020	01/16/2035
75281A-AS-8	RANGE RES CORP CO GUARNT			1	4.C FE	7,780	94.4590	7,557	8,000	7,861		27			4.875	5.495	MN	50	390	02/12/2018	05/15/2025
75281A-AS-8	RANGE RES CORP CO GUARNT	LS		1	4.C FE	6,932,000	94.4590	6,801,048	7,200,000	7,028,313		33,769			4.875	5.495	MN	44,850	351,000	02/12/2018	05/15/2025
75281A-BA-6	RANGE RES CORP CO GUARNT SER			1	4.C FE	8,000	97.5000	7,800	8,000	8,000					5.000	5.000	MS	118	400	10/06/2017	03/15/2023
75281A-BA-6	RANGE RES CORP CO GUARNT SER	LS		1	4.C FE	3,730,000	97.5000	3,636,750	3,730,000	3,730,000					5.000	5.000	MS	54,914	186,500	10/06/2017	03/15/2023
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A		D	1	1.E FE	1,327,500	116.7500	1,751,250	1,500,000	1,436,820		13,463			5.838	7.068	MS	22,136	87,570	07/29/2009	09/30/2027
75513E-AD-3	RAYTHEON TECH CORP SR NT			1	2.A FE	4,566,148	106.2190	4,856,353	4,572,000	4,566,469		321			2.250	2.264	JJ	63,722		05/14/2020	07/01/2030
75513E-AD-3	RAYTHEON TECH CORP SR NT	LS		1	2.A FE	5,421,052	106.2190	5,765,592	5,428,000	5,421,433		381			2.250	2.264	JJ	75,653		05/14/2020	07/01/2030
75513E-BX-8	RAYTHEON TECH CORP SR NT			1	2.A FE	6,989,039	108.6310	7,461,889	6,869,000	6,987,380		(1,659)			3.150	2.688	JD	9,617	108,187	12/10/2020	12/15/2024
75513E-CH-2	RAYTHEON TECH CORP SR NT			1	2.A FE	24,972,348	114.1360	28,533,949	25,000,000	24,972,579		231			3.500	3.520	MS	257,639		12/10/2020	03/15/2027
75513E-CK-5	RAYTHEON TECH CORP SR NT			1	2.A FE	9,959,494	131.3320	13,133,205	10,000,000	9,959,542		48			4.350	4.376	AO	91,833		12/10/2020	04/15/2047
75513E-CB-5	RAYTHEON TECH CORP SR NT SER WI				2.A FE	4,980,095	129.0310	6,451,568	5,000,000	4,980,128		33			4.700	4.730	JD	10,444	117,500	12/10/2020	12/15/2041
756109-AP-9	REALTY INCOME CORP SR NT			1	1.G FE	19,955,000	109.5190	21,903,860	20,000,000	19,986,363		4,858			4.650	4.678	FA	387,500	930,000	07/09/2013	08/01/2023
756109-AR-5	REALTY INCOME CORP SR NT			1	1.G FE	14,924,850	117.4980	17,624,700	15,000,000	14,959,268		6,102			4.125	4.178	AO	130,625	618,750	09/16/2014	10/15/2026
756109-AU-8	REALTY INCOME CORP SR NT			1	1.G FE	24,944,500	114.0350	28,508,850	25,000,000	24,959,248		4,988			3.650	3.676	JJ	420,764	912,500	11/29/2017	01/15/2028
756109-A*-5	REALTY INCOME CORPORATION SR NT				1.G FE	49,476,000	114.9290	59,678,969	51,926,756	51,926,756				1,548,922	2.730	2.730	MN	161,449	1,324,992	05/20/2019	05/20/2034
75625Q-AF-6	RECKITT BENCKISER TSY CO GUARFRN 144A		D		1.G FE	9,588,906	100.4610	9,669,403	9,625,000	9,606,995		11,953			0.798	0.926	MJSD	1,707	144,198	06/19/2019	06/24/2022
75625Q-AF-6	RECKITT BENCKISER TSY CO GUARFRN 144A	LS	D		1.G FE	373,594	100.4610	376,730	375,000	374,298		466			0.798	0.926	MJSD	67	5,618	06/19/2019	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TSY CO GUARNT 144A		D	1	1.G FE	9,374,800	106.9460	10,694,647	10,000,000	9,596,763		105,762			2.750	4.001	JD	3,819	275,000	11/06/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TSY CO GUARNT 144A		D	1	1.G FE	25,182,703	111.7510	30,362,626	27,170,000	25,622,836		204,212			3.000	4.003	JD	11,321	815,100	06/27/2019	06/26/2027
G74448-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT		D		2.B FE	11,659,645	116.9550	13,636,552	11,659,645	11,659,645					5.875	5.875	JAJO	150,320	676,217	09/27/2016	10/12/2031
75884R-AT-0	REGENCY CENTERS LP CO GUARNT			1	2.A FE	17,895,510	107.1450	19,286,028	18,000,000	17,943,428		14,951			3.750	3.848	JD	30,000	675,000	10/12/2018	06/15/2024
75884R-AX-1	REGENCY CENTERS LP CO GUARNT			1	2.A FE	14,975,550	114.1600	17,124,015	15,000,000	14,981,433		2,170			4.125	4.145	MS	182,188	618,750	02/28/2018	03/15/2028
75884R-AV-5	REGENCY CENTERS LP CO GUNT			1	2.A FE	24,999,050	110.0580	27,514,475	25,000,000	25,000,266		(49)			3.600	3.600	FA	375,000	900,000	06/27/2017	02/01/2027
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT			1	2.C FE	29,672,350	98.4740	29,542,126	30,000,000	29,677,402		5,052			1.750	1.871	MS	202,708		12/01/2020	09/15/2030
7591EP-AK-6	REGIONS FINANCIAL CORP SR NT			1	2.A FE	50,153,600	100.0380	50,019,077	50,000,000	50,003,578		(34,470)			3.200	3.129	FA	635,556	1,600,000	05/10/2016	02/08/2021
7591EP-AP-5	REGIONS FINANCIAL CORP SR NT			1	2.A FE	9,903,200	108.4800	10,848,044	10,000,000	9,945,355		19,410			3.800	4.022	FA	144,611	380,000	10/05/2018	08/14/2023
759351-AL-3	REINS GRP OF AMER MTN DTD 09/24/13			1	2.A FE	14,964,021	110.4740	16,167,797	14,635,000	14,741,893		(36,696)			4.700	4.409	MS	202,532	687,845	03/13/2014	09/15/2023
75951A-AN-8	RELIANCE STAND LIFE II SEC 144A				1.E FE	1,545,691	105.0760	1,628,672	1,550,000	1,546,225		534			2.750	2.794	JJ	18,944	21,313	01/13/2020	01/21/2027
759509-AF-9	RELIANCE STEEL & ALUM SR NT			1	2.B FE	16,947,980	101.5670	17,266,383	17,000,000	16,952,099		4,119			1.300	1.363	FA	90,856		07/28/2020	08/15/2025
759509-AG-7	RELIANCE STEEL & ALUM SR NT			1	2.B FE	16,533,855	102.7420	16,952,512	16,500,000	16,532,650		(1,205)			2.150	2.130	FA	145,842		08/05/2020	08/15/2030
759509-AG-7	RELIANCE STEEL & ALUM SR NT	LS		1	2.B FE	997,220	102.7420	1,027,425	1,000,000	997,323		103			2.150	2.130	FA	8,839		08/05/2020	08/15/2030

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
74949L-AC-6	RELX CAPITAL INC CO GUARNT		C	1	2.A FE	30,996,950	118.7100	37,007,879	31,175,000	31,024,820		14,900			4.000	4.069	MS	356,781	1,247,000	05/20/2019	03/18/2029
74949L-AD-4	RELX CAPITAL INC CO GUARNT		C	1	2.A FE	4,967,100	111.0420	5,552,121	5,000,000	4,968,829		1,729			3.000	3.077	MN	16,250	75,000	05/18/2020	05/22/2030
760759-AQ-3	REPUBLIC SVCS INC SR NT			1	2.B FE	29,672,600	109.6620	32,898,544	30,000,000	29,845,468		33,468			3.200	3.332	MS	282,667	960,000	06/26/2015	03/15/2025
760759-AT-7	REPUBLIC SVCS INC SR NT			1	2.B FE	4,926,450	117.2660	5,863,300	5,000,000	4,940,734		6,748			3.950	4.138	MN	25,236	197,500	10/30/2018	05/15/2028
760759-AZ-3	REPUBLIC SVCS INC SR NT			1	2.B FE	13,478,420	100.2400	13,542,384	13,510,000	13,478,538		118			1.750	1.773	FA	24,299		12/10/2020	02/15/2032
76120F-AB-7	RESIDENTIAL RE 19 LTD NT FRN SER 13144A		D	6	4.C FE	12,000,000	98.4300	11,811,600	12,000,000	12,000,000					4.718	4.718	MJSD	39,320	620,812	05/08/2019	06/06/2023
761152-A@-6	RESMED INC SR NT SER B				2.A	15,000,000	114.3430	17,151,384	15,000,000	15,000,000					3.450	3.450	JJ	245,813	517,646	07/10/2019	07/10/2029
76132F-AB-3	RETAIL OPPORTUNITY IN CO GUARNT			1	2.C FE	30,006,384	104.7500	32,210,564	30,750,000	30,334,634		93,567			4.000	4.374	JD	54,667	1,230,000	12/17/2018	12/15/2024
76132F-A@-6	RETAIL OPPORTUNITY INV PARTNER LP SR NT				2.C	20,000,000	113.1290	22,625,807	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/15/2017	12/15/2027
76132F-AA-5	RETAIL OPPORTUNITY INVES SR NT			1	2.C FE	14,108,318	107.2370	15,334,848	14,300,000	14,226,626		22,415			5.000	5.190	JD	31,778	715,000	10/09/2018	12/15/2023
N7411#-AD-1	REWE INTL SR NT		B		2.B Z	33,480,000	109.3970	40,091,605	36,647,936	36,647,936				3,167,936	1.870	1.870	FA	258,897	330,389	07/21/2020	08/15/2027
76169#-AG-8	REYES HLDGS LLC SR NT SER 2012				2.A PL	8,000,000	104.8050	8,384,378	8,000,000	8,000,000					5.130	5.130	JJ	172,140	410,400	08/07/2012	07/31/2022
76169#-AH-6	REYES HOLDINGS LLC SER 2015A SR SEC NT				2.A PL	12,000,000	113.0010	13,560,170	12,000,000	12,000,000					4.850	4.850	FA	237,650	582,000	02/04/2015	02/04/2025
76169#-AJ-2	REYES HOLDINGS LLC SR SEC NT DUE 2028				2.A PL	35,000,000	116.5810	40,803,344	35,000,000	35,000,000					3.710	3.710	AO	266,914	1,298,500	10/17/2017	10/17/2028
76169#-AP-8	REYES HOLDINGS LLC SR SEC SER E				2.A PL	9,000,000	123.6420	11,127,750	9,000,000	9,000,000					4.650	4.650	JD	20,925	418,500	12/13/2018	12/13/2029
76169#-AQ-6	REYES HOLDINGS LLC SR SEC SER F				2.A PL	7,000,000	125.1220	8,758,519	7,000,000	7,000,000					4.700	4.700	JD	16,450	329,000	12/13/2018	12/13/2030
761713-BB-1	REYNOLDS AMERICAN INC CO GUARNT		C	1	2.B FE	186,949	127.8750	217,388	170,000	186,540		(341)			5.850	5.142	FA	3,757	9,945	10/17/2019	08/15/2045
761713-BG-0	REYNOLDS AMERICAN INC CO GUARNT		C	1	2.B FE	18,131,893	113.8990	20,714,891	18,187,000	18,159,464		5,479			4.450	4.488	JD	42,714	809,322	06/09/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN INC CO GUARNT	LS	C	1	2.B FE	1,807,507	113.8990	2,064,997	1,813,000	1,810,255		546			4.450	4.488	JD	4,258	80,679	06/09/2015	06/12/2025
G1263#-AA-7	RIDLEY TERMINALS SEC		A		3.C PL	24,266,528	97.2000	24,191,862	24,888,747	23,392,310		136,703			9.050	11.232	MJSD	618,345	1,685,870	01/24/2020	12/22/2027
767201-AD-8	RIO TINTO FIN USA LTD CO GUARNT		D	1	1.F FE	19,863,800	140.7260	28,145,299	20,000,000	19,925,756		7,201			7.125	7.190	JJ	657,083	1,425,000	06/24/2008	07/15/2028
76720A-AG-1	RIO TINTO FIN USA PLC CO GUARNT		D	1	1.F FE	4,867,300	130.5490	6,527,451	5,000,000	4,889,297		3,059			4.125	4.283	FA	74,479	206,250	08/16/2012	08/21/2042
771196-AU-6	ROCHE HLDGS INC NT 144A			1	1.C FE	9,727,800	164.9480	16,494,838	10,000,000	9,776,212		5,831			7.000	7.223	MS	233,333	700,000	02/18/2009	03/01/2039
771196-BJ-0	ROCHE HOLDING INC CO GUARNT 144A			1	1.C FE	14,888,400	110.9040	16,635,584	15,000,000	14,941,522		10,996			3.000	3.087	MN	63,750	450,000	11/02/2015	11/10/2025
771196-BK-7	ROCHE HOLDING INC CO GUARNT 144A			1	1.C FE	4,950,200	110.2270	5,511,343	5,000,000	4,972,071		4,764			2.625	2.738	MN	16,771	131,250	02/22/2016	05/15/2026
771367-BZ-1	ROCHESTER GAS & ELECTRIC CO NT 144A			1	1.F FE	14,983,500	145.7910	21,868,639	15,000,000	14,989,215		613			6.470	6.479	JJ	447,508	970,500	07/12/2007	07/15/2032
77340R-AM-9	ROCKIES EXPRESS PIPELINE SR NT 144A				3.A FE	900,828	108.8350	946,865	870,000	899,988		(758)			6.875	6.557	AO	12,627	59,813	11/21/2019	04/15/2040
77340R-AM-9	ROCKIES EXPRESS PIPELINE SR NT 144A	LS			3.A FE	341,694	108.8350	359,156	330,000	341,375		(288)			6.875	6.557	AO	4,790	22,688	11/21/2019	04/15/2040
772739-AL-2	ROCK-TENN CO GUARNT			1	2.B FE	4,991,316	105.0770	5,253,874	5,000,000	4,998,643		1,104			4.900	4.924	MS	81,667	245,000	02/14/2012	03/01/2022
772739-AQ-1	ROCK-TENN CO GUARNT			1	2.B FE	14,846,055	106.2250	15,933,698	15,000,000	14,960,958		16,896			4.000	4.127	MS	200,000	600,000	03/21/2013	03/01/2023
773903-AC-3	ROCKWELL INTL CORP DEB			1	1.G FE	18,476,014	132.9730	31,075,697	23,370,000	18,501,312		2,093			5.200	6.580	JJ	560,361	1,215,240	02/12/1999	01/15/2098
775109-AX-9	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	9,905,500	127.2050	12,720,478	10,000,000	9,919,412		2,064			4.500	4.558	MS	132,500	450,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	29,121,830	109.3490	31,711,186	29,000,000	29,040,646		(13,885)			4.100	4.057	AO	297,250	1,189,000	05/21/2014	10/01/2023
775109-AY-7	ROGERS COMMS IN CO GUARNT	LS	A	1	2.A FE	4,990,650	109.3490	5,467,446	5,000,000	4,997,038		998			4.100	4.057	AO	51,250	205,000	05/21/2014	10/01/2023
775109-AZ-4	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	9,946,835	141.0770	14,114,736	10,005,000	9,953,870		1,118			5.450	5.489	AO	136,318	545,136	06/09/2020	10/01/2043
775109-BE-0	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	7,739,281	113.2080	8,841,537	7,810,000	7,771,518		6,945			3.625	3.731	JD	12,583	283,113	01/27/2016	12/15/2025
775109-BE-0	ROGERS COMMS IN CO GUARNT	LS	A	1	2.A FE	2,173,619	113.2080	2,479,253	2,190,000	2,181,145		1,599			3.625	3.731	JD	3,528	79,388	01/27/2016	12/15/2025
775109-BG-5	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	8,945,820	127.7490	11,497,450	9,000,000	8,948,553		982			4.300	4.336	FA	146,200	387,000	02/05/2018	02/15/2048
775109-BG-5	ROGERS COMMS IN CO GUARNT	LS	A	1	2.A FE	993,980	127.7490	1,277,494	1,000,000	994,284		109			4.300	4.336	FA	16,244	43,000	02/05/2018	02/15/2048
775109-BB-6	ROGERS COMMS IN SR NT		A	1	2.A FE	14,778,301	137.0970	20,372,595	14,860,000	14,791,009		1,715			5.000	5.033	MS	218,772	740,250	06/09/2020	03/15/2044
775109-BB-6	ROGERS COMMS IN SR NT	LS	A	1	2.A FE	248,078	137.0970	342,742	250,000	248,302		38			5.000	5.033	MS	3,681	12,500	06/09/2020	03/15/2044
77578J-AB-4	ROLLS-ROYCE PLC CO GUARNT 144A		D	1	3.C FE	45,138,718	100.7500	45,438,250	45,100,000	45,062,434		5,854			3.625	3.642	AO	349,682	1,634,875	10/09/2018	10/14/2025
776696-AE-6	ROPER INDS INC SR NT			1	2.A FE	19,984,800	104.5520	20,910,308	20,000,000	19,996,780		1,645			3.125	3.134	MN	79,861	625,000	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	9,983,400	113.8930	11,389,343	10,000,000	9,990,997		1,619			3.850	3.870	JD	17,111	385,000	11/30/2015	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	15,010,300	115.5320	17,329,823	15,000,000	15,006,596		(971)			3.800	3.792	JD	25,333	570,000	12/13/2016	12/15/2026
776743-AE-6	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	249,595	108.5040	271,261	250,000	249,774		78			3.650	3.685	MS	2,687	9,125	08/14/2018	09/15/2023
776743-AF-3	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	16,790,441	119.2730	20,055,696	16,815,000	16,795,258		2,127			4.200	4.218	MS	207,946	706,230	09/11/2018	09/15/2028
776743-AF-3	ROPER TECHNOLOGIES INC SR NT	LS		1	2.A FE	209,773	119.2730	250,473	210,000	209,818		20			4.200	4.218	MS	2,597	8,820	09/11/2018	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	9,978,300	109.8640	10,986,426	10,000,000	9,980,849		1,901			2.950	2.975	MS	86,861	310,569	08/19/2019	09/15/2029
776743-AK-2	ROPER TECHNOLOGIES INC SR NT				2.B FE	399,652	100.1620	400,649	400,000	399,711		59			0.450	0.495	FA	600		08/18/2020	08/15/2022
776743-AM-8	ROPER TECHNOLOGIES INC SR NT			1	2.B FE	249,670	101.2070	253,017	250,000	249,691		21			1.000	1.027	MS	833		08/18/2020	09/15/2025

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
776743-AN-6	ROPER TECHNOLOGIES INC SR NT			1	2.B FE	1,797,480	101.2690	1,822,841	1,800,000	1,797,594		114			1.400	1.421	MS	8,400		08/18/2020	09/15/2027
77678#-AA-3	ROSALES SOLAR HOLDINGS LLC SEC				2.C PL	44,730,341	103.4840	46,288,857	44,730,341	44,730,341					4.090	4.090	JD		1,730,341	12/20/2019	12/31/2049
77775*-BW-0	ROSENTHAL & ROSENTHAL, INC				2.B PL	10,000,000	112.9200	11,292,000	10,000,000	10,000,000					7.910	7.910	JAJO	197,750	395,500	04/01/2020	04/01/2027
778296-AB-9	ROSS STORES INC SR NT			1	2.A FE	4,518,937	115.3610	5,220,069	4,525,000	4,519,741		805			4.600	4.630	AO	43,943	109,279	04/02/2020	04/15/2025
778296-AB-9	ROSS STORES INC SR NT	LS		1	2.A FE	474,364	115.3610	547,963	475,000	474,448		84			4.600	4.630	AO	4,613	11,471	04/02/2020	04/15/2025
778296-AC-7	ROSS STORES INC SR NT			1	2.A FE	4,976,600	118.0140	5,900,703	5,000,000	4,978,707		2,107			4.700	4.779	AO	49,611	123,375	04/02/2020	04/15/2027
778296-AD-5	ROSS STORES INC SR NT			1	2.A FE	4,874,520	121.6830	5,962,463	4,900,000	4,876,005		1,485			4.800	4.866	AO	49,653	123,480	04/02/2020	04/15/2030
778296-AD-5	ROSS STORES INC SR NT	LS		1	2.A FE	99,480	121.6830	121,683	100,000	99,510		30			4.800	4.866	AO	1,013	2,520	04/02/2020	04/15/2030
778296-AG-8	ROSS STORES INC SR NT			1	2.A FE	19,926,200	100.3970	20,079,395	20,000,000	19,927,442		1,242			1.875	1.914	AO	72,917		10/19/2020	04/15/2031
78015K-7J-7	ROYAL BANK OF CANADA SR NT 10/26/20		A		1.F FE	1,099,318	100.5520	1,106,076	1,100,000	1,099,359		41			0.500	0.521	AO	993		10/21/2020	10/26/2023
78015K-7J-7	ROYAL BANK OF CANADA SR NT 10/26/20	LS	A		1.F FE	399,752	100.5520	402,209	400,000	399,767		15			0.500	0.521	AO	361		10/21/2020	10/26/2023
78015K-7F-5	ROYAL BANK OF CANADA SR NT FRN SER GMTN		A		1.F FE	10,000,000	100.1920	10,019,234	10,000,000	10,000,000					0.470	0.490	FMAN	7,644	51,086	02/06/2020	08/05/2022
78015K-7C-2	ROYAL BANK OF CANADA SR NT SER GMTN		A		1.F FE	1,995,560	106.3810	2,127,615	2,000,000	1,996,564		848			2.250	2.297	MN	7,500	45,875	10/21/2019	11/01/2024
780082-AD-5	ROYAL BANK OF CANADA SUB SER GMTN		A		1.G FE	9,363,918	118.0530	11,078,085	9,384,000	9,372,662		1,939			4.650	4.677	JJ	186,663	436,356	01/22/2016	01/27/2026
780082-AD-5	ROYAL BANK OF CANADA SUB SER GMTN	LS	A		1.G FE	10,593,282	118.0530	12,532,497	10,616,000	10,603,173		2,193			4.650	4.677	JJ	211,170	493,644	01/22/2016	01/27/2026
780097-AY-7	ROYAL BK SCOTLND GRP PLC JR SUB		D		2.C FE	9,985,900	112.0920	11,209,212	10,000,000	9,995,739		1,573			6.100	6.119	JD	35,583	610,000	06/03/2013	06/10/2023
780097-BA-8	ROYAL BK SCOTLND GRP PLC SR NT		D		2.B FE	23,151,956	118.0790	27,039,986	22,900,000	23,120,666		(38,290)			4.800	4.585	AO	262,587	1,099,200	11/21/2019	04/05/2026
780097-BG-5	ROYAL BK SCOTLND GRP PLC SR NT		D	1	2.B FE	25,000,000	120.1750	30,043,691	25,000,000	25,000,000					4.892	4.892	MN	146,081	1,223,000	05/15/2018	05/18/2029
780097-BJ-9	ROYAL BK SCOTLND GRP PLC SR NT		D	1	2.B FE	15,000,000	109.1810	16,377,158	15,000,000	15,000,000					4.519	4.519	JD	11,298	677,850	06/20/2018	06/25/2024
780097-BL-4	ROYAL BK SCOTLND GRP PLC SR NT		D	1	2.B FE	479,532	119.1340	524,190	440,000	475,503		(3,631)			4.445	3.330	MN	2,879	19,558	11/21/2019	05/08/2030
780097-AZ-4	ROYAL BK SCOTLND GRP PLC SUB		D		2.C FE	9,909,800	114.2860	11,428,641	10,000,000	9,967,377		9,747			6.000	6.122	JD	20,000	600,000	12/16/2013	12/19/2023
780099-CE-5	ROYAL BK SCOTLND GRP PLC SUB NT		D		2.C FE	13,698,444	109.9770	15,076,796	13,709,000	13,706,412		1,210			6.125	6.135	JD	37,319	839,676	11/27/2012	12/15/2022
780099-CE-5	ROYAL BK SCOTLND GRP PLC SUB NT	LS	D		2.C FE	1,290,006	109.9770	1,419,808	1,291,000	1,290,756		114			6.125	6.135	JD	3,514	79,074	11/27/2012	12/15/2022
K7802#-AY-5	ROYAL GREENLAND A/S SER D SR NT		D		1.G	14,000,000	117.2670	16,417,419	14,000,000	14,000,000					4.370	4.370	MN	71,377	611,800	11/19/2018	11/19/2028
K7802#-BC-2	ROYAL GREENLAND A/S SER H SR NT		D		1.G	10,000,000	120.8930	12,089,322	10,000,000	10,000,000					4.620	4.620	MN	53,900	462,000	11/19/2018	11/19/2033
78081B-AB-9	ROYALTY PHARMA PLC SR NT 144A			1	2.C FE	12,606,563	101.6730	12,963,273	12,750,000	12,615,743		9,181			1.200	1.434	MS	50,575		08/24/2020	09/02/2025
78081B-AC-7	ROYALTY PHARMA PLC SR NT 144A			1	2.C FE	16,811,478	102.8970	17,600,460	17,105,000	16,824,454		12,976			1.750	2.014	MS	98,948		08/24/2020	09/02/2027
78081B-AC-7	ROYALTY PHARMA PLC SR NT 144A	LS		1	2.C FE	2,845,322	102.8970	2,978,856	2,895,000	2,847,518		2,196			1.750	2.014	MS	16,747		08/24/2020	09/02/2027
78081B-AD-5	ROYALTY PHARMA PLC SR NT 144A			1	2.C FE	887,661	102.6920	932,443	908,000	888,258		597			2.200	2.454	MS	6,603		08/24/2020	09/02/2030
78081B-AD-5	ROYALTY PHARMA PLC SR NT 144A	LS		1	2.C FE	18,664,339	102.6920	19,605,948	19,092,000	18,676,898		12,559			2.200	2.454	MS	138,841		08/24/2020	09/02/2030
749685-AS-2	RPM INTL INC SR NT			1	2.C FE	14,644,350	103.8750	15,581,299	15,000,000	14,900,490		50,236			3.450	3.820	MN	66,125	517,500	06/16/2015	11/15/2022
749685-AV-5	RPM INTL INC SR NT			1	2.C FE	20,646,890	110.9530	23,215,868	20,924,000	20,717,386		28,475			3.750	3.929	MS	231,036	784,650	09/07/2018	03/15/2027
749685-AW-3	RPM INTL INC SR NT			1	2.C FE	6,656,400	110.2030	7,714,231	7,000,000	6,672,948		6,018			4.250	4.552	JJ	137,181	297,500	03/05/2018	01/15/2048
749685-AX-1	RPM INTL INC SR NT			1	2.C FE	9,985,600	116.4950	11,649,486	10,000,000	9,987,790		1,209			4.550	4.568	MS	151,667	455,000	02/25/2019	03/01/2029
749866-AR-2	RREEF AMERICA SER C SR NOTES DUE 2027				1.G	8,000,000	110.1230	8,809,835	8,000,000	8,000,000					3.310	3.310	JJ	129,458	264,800	07/01/2015	07/01/2027
749866-AQ-4	RREEF AMERICA SER B SR NOTES DUE 2025				1.G	8,000,000	108.4080	8,672,618	8,000,000	8,000,000					3.210	3.210	JJ	125,547	256,800	07/01/2015	07/01/2025
749866-BB-6	RREEF AMERICA SR NT				1.G Z	5,000,000	105.4720	5,273,584	5,000,000	5,000,000					2.250	2.250	JD	6,875		12/09/2020	12/09/2027
749866-BC-4	RREEF AMERICA SR NT				1.G Z	7,000,000	105.8790	7,411,522	7,000,000	7,000,000					2.620	2.620	JD	11,208		12/09/2020	12/09/2031
749866-BD-2	RREEF AMERICA SR NT				1.G Z	6,000,000	105.4040	6,324,230	6,000,000	6,000,000					2.670	2.670	JD	9,790		12/09/2020	12/09/2032
749866-AX-9	RREEF AMERICA SR NT SER A				1.G	5,000,000	118.5090	5,925,452	5,000,000	5,000,000					4.140	4.140	FA	69,575	207,000	08/31/2018	08/31/2029
749866-AY-7	RREEF AMERICA SR NT SER B				1.G	5,000,000	119.6160	5,980,823	5,000,000	5,000,000					4.190	4.190	FA	70,415	209,500	08/31/2018	08/31/2030
G73348-AR-4	RRPF ENGINE LEASING LTD SR SEC FRN SER X		D		2.C FE	25,000,000	95.5440	23,886,000	25,000,000	25,000,000					1.889	1.889	FA	187,601	881,003	02/11/2019	06/13/2028
G73348-AS-2	RRPF ENGINE LEASING LTD SR SEC FRN SER Y		D		2.C FE	25,000,000	95.5690	23,892,250	25,000,000	25,000,000					1.979	1.979	FA	196,539	903,816	02/11/2019	02/11/2031
78348B-AA-0	RUWAIS PWR CO SR SEC 144A		D		1.G FE	30,000,000	132.7500	39,825,000	30,000,000	30,000,000					6.000	6.000	FA	605,000	1,800,000	07/25/2013	08/31/2036
78355H-KB-4	RYDER SYSTEM INC SR NT MTN DTD 02/24/16			1	2.B FE	2,997,540	102.3730	3,071,182	3,000,000	2,999,594		452			3.450	3.466	MN	13,225	103,500	02/17/2016	11/15/2021
78355H-KL-2	RYDER SYSTEM INC SR NT MTN DTD 02/27/19			1	2.B FE	3,158,029	109.2730	3,454,110	3,161,000	3,159,050		562			3.650	3.671	MS	33,011	115,377	02/25/2019	03/18/2024
78355H-KL-2	RYDER SYSTEM INC SR NT MTN DTD 02/27/19	LS		1	2.B FE	1,837,271	109.2730	2,009,525	1,839,000	1,837,865		327			3.650	3.671	MS	19,205	67,124	02/25/2019	03/18/2024
78355H-KQ-1	RYDER SYSTEM INC SR NT MTN DTD 04/06/20			1	2.B FE	9,998,100	115.8730	11,587,265	10,000,000	9,998,345		245			4.625	4.629	JD	38,542	301,910	04/02/2020	06/01/2025
78355H-KN-8	RYDER SYSTEM INC SR NT MTN DTD 08/08/19			1	2.B FE	4,014,170	106.2390	4,249,574	4,000,000	4,010,826		(2,791)			2.500	2.422	MS	33,333	106,389	11/05/2019	09/01/2024
78409V-AM-6	S&P GLBL INC CO GUARNT			1	1.G FE	11,669,393	110.6610	13,168,610	11,900,000	11,732,264		24,229			2.950	3.205	JJ	155,047	351,050	10/12/2018	01/22/2027
78409V-AN-4	S&P GLBL INC CO GUARNT			1	1.G FE	4,937,550	131.6480	6,582,379	5,000,000	4,940,278		1,078			4.500	4.577	MN	28,750	225,000	05/03/2018	05/15/2048

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
78409V-AD-6	S&P GLOBAL INC SR NT			1	1.G FE	19,857,620	113.8570	22,771,492	20,000,000	19,926,348		14,784			4.000	4.091	JD	35,556	800,000	05/20/2015	06/15/2025
78516F-AA-7	SABAL TRAIL TRANS SR NT 144A			1	2.A FE	10,000,000	114.7440	11,474,448	10,000,000	10,000,000					4.246	4.246	MN	70,767	424,600	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS SR NT 144A			1	2.A FE	19,900,000	121.2510	24,128,980	19,900,000	19,900,000					4.682	4.682	MN	155,286	931,718	04/26/2018	05/01/2038
78516F-AB-5	SABAL TRAIL TRANS SR NT 144A	LS		1	2.A FE	100,000	121.2510	121,251	100,000	100,000					4.682	4.682	MN	780	4,682	04/26/2018	05/01/2038
78520E-A*-7	SABEY DATA CNTR ASSET BACKED SER A-2				1.E FE	24,937,500	111.0700	27,767,500	25,000,000	24,942,321		4,821			4.419	4.458	MON	30,688	711,950	04/29/2020	10/20/2027
78520L-AA-8	SABIC CAPITAL II BV CO GUARNT 144A		D		1.G FE	22,957,810	107.8000	24,794,000	23,000,000	22,982,495		8,026			4.000	4.029	AO	207,000	920,000	04/06/2020	10/10/2023
78520L-AB-6	SABIC CAPITAL II BV CO GUARNT 144A		D		1.G FE	16,863,380	118.4700	20,139,900	17,000,000	16,888,660		11,672			4.500	4.601	AO	172,125	765,000	10/04/2018	10/10/2028
785592-AD-8	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	10,000,000	109.8630	10,986,293	10,000,000	10,000,000					5.625	5.625	AO	118,750	562,500	03/17/2014	04/15/2023
785592-AH-9	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	5,000,000	105.2440	5,262,221	5,000,000	5,000,000					6.250	6.250	MS	92,014	312,500	11/19/2014	03/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	5,000,000	114.3290	5,716,462	5,000,000	5,000,000					5.750	5.750	MN	36,736	287,500	11/19/2014	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	3,926,390	116.6320	4,082,127	3,500,000	3,836,048		(74,367)			5.625	3.148	MS	65,625	196,875	11/19/2019	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	11,310,371	117.9070	13,205,532	11,200,000	11,294,097		(14,674)			5.000	4.825	MS	164,889	560,000	11/21/2019	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	599,433	114.6640	687,983	600,000	599,590		48			4.200	4.211	MS	7,420	25,200	07/18/2017	03/15/2028
785592-A*-7	SABINE PASS LIQUEFACTION SR SEC NT				2.C FE	20,000,000	122.5370	24,507,400	20,000,000	20,000,000					5.000	5.000	MS	294,444	1,000,000	02/24/2017	09/15/2037
786584-A#-9	SAFRAN SER C SR NT		D		2.A	35,000,000	110.3250	38,613,793	35,000,000	35,000,000					4.430	4.430	FA	611,586	1,550,500	02/09/2012	02/09/2024
G7770#-AG-7	SAGE TREAS CO SR NT SER J		D		2.B	11,000,000	109.9070	12,089,773	11,000,000	11,000,000					3.730	3.730	JJ	176,657	410,300	01/26/2015	01/26/2025
G7770#-AC-6	SAGE TREASURY CO LTD SER F SR NT		D		2.B	5,000,000	106.2770	5,313,833	5,000,000	5,000,000					3.710	3.710	MN	21,126	185,500	05/20/2013	05/20/2023
797440-BJ-2	SAN DIEGO G & E 1ST MTG			1	1.F FE	9,968,800	137.4800	13,747,968	10,000,000	9,976,289		796			6.125	6.148	MS	180,347	612,500	09/17/2007	09/15/2037
797440-BW-3	SAN DIEGO G & E 1ST MTG			1	1.F FE	9,955,800	125.7500	12,574,993	10,000,000	9,957,862		813			4.150	4.176	MN	53,028	415,000	05/14/2018	05/15/2048
79781*-AF-6	SAN GABRIEL VY WTR CO 1ST MTG SER N				1.D	700,000	106.5760	746,033	700,000	700,000					9.900	9.900	AO	17,325	69,300	01/01/2003	10/01/2021
798237-J*-5	SAN JOSE WATER SR NT SER F				1.F	10,000,000	140.2140	14,021,421	10,000,000	10,000,000					7.200	7.200	MS	240,000	720,000	09/24/2001	09/01/2031
798237-J#-1	SAN JOSE WATER SR NT SER H				1.F	15,000,000	129.3970	19,409,531	15,000,000	15,000,000					5.710	5.710	JJ	428,250	856,500	01/23/2007	01/01/2037
G7997@-AC-5	SANCTUARY HOUSING ASSOC SR NT SER A		D		1.E FE	25,000,000	144.2070	36,051,842	25,000,000	25,000,000					5.830	5.830	AO	319,840	1,457,500	04/12/2007	04/12/2037
G7997@-AJ-0	SANCTUARY HOUSING SR UNSEC NT SER 2018A		B		1.F	28,360,000	107.7390	29,444,803	27,329,872	27,329,872				815,222	2.540	2.540	FA	241,034	667,820	02/26/2018	02/26/2028
80007R-AB-1	SANDS CHINA LTD SR NT		D	1	2.C FE	1,165,978	106.1990	1,168,189	1,100,000	1,145,378		(16,542)			4.600	2.942	FA	20,099	50,600	09/27/2019	08/08/2023
80281L-AE-5	SANTANDER UK GRP HLDGS SR NT		D		2.A FE	14,980,650	101.4010	15,210,083	15,000,000	14,997,553		4,027			2.875	2.903	FA	174,896	431,250	08/01/2016	08/05/2021
80281L-AG-0	SANTANDER UK GRP HLDGS SR NT		D	1	2.A FE	7,410,000	112.7910	8,357,841	7,410,000	7,410,000					3.823	3.823	MN	45,640	283,284	10/27/2017	11/03/2028
80281L-AG-0	SANTANDER UK GRP HLDGS SR NT	LS	D	1	2.A FE	2,590,000	112.7910	2,921,296	2,590,000	2,590,000					3.823	3.823	MN	15,953	99,016	10/27/2017	11/03/2028
80281L-AA-3	SANTANDER UK GRP HLDGS SUB 144A		D		2.A FE	9,772,952	112.7580	11,050,318	9,800,000	9,785,683		2,654			4.750	4.785	MS	137,064	465,500	09/08/2015	09/15/2025
80281L-AA-3	SANTANDER UK GRP HLDGS SUB 144A	LS	D		2.A FE	199,448	112.7580	225,517	200,000	199,708		54			4.750	4.785	MS	2,797	9,500	09/08/2015	09/15/2025
80283L-AJ-2	SANTANDER UK PLC		D		1.E FE	9,933,200	110.6040	11,060,401	10,000,000	9,975,634		6,993			4.000	4.082	MS	120,000	400,000	03/10/2014	03/13/2024
80283L-AA-1	SANTANDER UK PLC SUB 144A		D		2.A FE	6,977,670	110.3860	7,726,989	7,000,000	6,992,471		2,400			5.000	5.041	MN	52,500	350,000	10/31/2013	11/07/2023
G7815@-AG-6	SAP IRELAND US-FINL SVCS LTD SR NT SER C		D		1.F	20,000,000	104.5160	20,903,118	20,000,000	20,000,000					3.180	3.180	MN	81,267	636,000	11/15/2012	11/15/2022
G7815@-AH-4	SAP IRELAND US-FINL SVCS LTD SR NT SER D		D		1.F	45,000,000	108.3060	48,737,709	45,000,000	45,000,000					3.330	3.330	MN	191,475	1,498,500	11/15/2012	11/15/2024
G7815@-AJ-0	SAP IRELAND US-FINL SVCS LTD SR NT SER E		D		1.F	25,000,000	109.3420	27,335,608	25,000,000	25,000,000					3.530	3.530	MN	112,764	882,500	11/15/2012	11/15/2027
78403D-AP-5	SBA TOWER TR ASSET BACKED 144A				1.F FE	17,000,000	102.2710	17,386,043	17,000,000	17,000,000					1.884	1.884	MON	14,235	134,340	07/08/2020	01/15/2026
78403D-AR-1	SBA TOWER TR ASSET BACKED 144A				1.F FE	9,500,000	102.5330	9,740,642	9,500,000	9,500,000					2.328	2.328	MON	9,829	92,764	07/08/2020	01/15/2028
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT		D		3.C	8,830,400	111.2500	9,823,820	8,830,400	8,830,400					5.500	5.500	MJSD	21,585	474,540	10/31/2012	09/15/2027
806213-AB-0	SCENTRE GRP TR 1/2 CO GUARNT 144A		D	1	1.F FE	19,791,800	107.1440	21,428,800	20,000,000	19,907,156		20,576			3.500	3.622	FA	270,278	700,000	11/06/2014	02/12/2025
806213-AD-6	SCENTRE GRP TR 1/2 CO GUARNT 144A		D	1	1.F FE	29,910,000	106.7720	32,031,600	30,000,000	29,954,820		8,510			3.250	3.284	AO	170,625	975,000	04/21/2015	10/28/2025
80622G-AC-8	SCENTRE GRP TR 1/2 CO GUARNT 144A		D	1	1.F FE	13,714,383	108.7500	15,657,825	14,398,000	13,867,553		72,490			3.750	4.434	MS	146,980	539,925	10/30/2018	03/23/2027
80622G-AD-6	SCENTRE MGMT LTD/RE1 LTD CO GUARNT 144A		D	1	1.F FE	9,939,100	109.8570	10,985,740	10,000,000	9,945,116		6,016			3.625	3.745	JJ	154,063	60,417	05/19/2020	01/28/2026
78396*-AA-6	SCF FUNDING LLC SR NT				2.C PL	15,000,000	112.2200	16,833,000	15,000,000	15,000,000					4.750	4.750	AO	148,438	712,500	10/16/2019	10/16/2024
80685X-AC-5	SCHLUMBERGER FIN CA CO GUARNT			1	1.F FE	14,982,000	102.8360	15,425,475	15,000,000	14,982,998		998			1.400	1.425	MS	60,083		09/09/2020	09/17/2025
806851-AH-4	SCHLUMBERGER HLDGS CORP SR NT 144A			1	2.A FE	23,936,712	116.8280	27,983,719	23,953,000	23,939,234		1,347			4.300	4.308	MN	171,663	1,029,979	01/28/2019	05/01/2029
806851-AH-4	SCHLUMBERGER HLDGS CORP SR NT 144A	LS		1	2.A FE	1,046,288	116.8280	1,223,185	1,047,000	1,046,398		59			4.300	4.308	MN	7,504	45,021	01/28/2019	05/01/2029
17029P-AA-3	SE CHOCTAW LLC SR NT SER 1				4.C FE	20,407,409	91.0430	23,872,768	26,221,421	22,231,730		193,803			6.120	9.408	JD	71,322	1,582,317	03/27/2013	12/15/2031
17029R-AA-9	SE CHOCTAW LLC SR NT SER 2				5.B FE		0.0000		12,952,680			0			6.610	9.629	JD			03/27/2013	12/15/2040
G8038#-AJ-7	SERCO GRP PLC SR NT SER C		D		3.C	3,989,242	106.3860	4,243,998	3,989,242	3,989,242					5.570	5.570	AO	43,823	222,201	10/20/2011	10/20/2023
81762P-AE-2	SERVICENOW INC SR NT			1	2.A FE	9,686,000	97.5540	9,755,373	10,000,000	9,689,031		3,031			1.400	1.751	MS	54,444		11/20/2020	09/01/2030
78413H-AA-7	SES SA CO GUARNT 144A		D	1	2.C FE	34,919,759	105.3900	37,055,015	35,160,000	35,093,736		27,542			3.600	3.688	AO	305,892	1,265,760	05/20/2014	04/04/2023

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
G8056*-AJ-8	SEVERN TRENT WATER LTD GTD SR SEC SER C		B		2.A	28,461,400	118.9760	35,767,599	30,062,859	30,062,859				896,744	2.950	2.950	MN	133,028	828,918	11/07/2018	11/07/2033
819892-AL-4	SHARP HEALTHCARE NT SER 20B			1	1.D FE	22,500,000	101.1350	22,755,418	22,500,000	22,500,000					2.680	2.680	FA	150,750		09/17/2020	08/01/2050
822582-BF-8	SHELL INTL FIN CO GUARNT		D		1.D FE	24,950,250	131.7630	32,940,764	25,000,000	24,955,405		1,008			4.375	4.387	MN	151,910	1,093,750	05/06/2015	05/11/2045
822582-BQ-4	SHELL INTL FIN CO GUARNT		D		1.D FE	276,984	125.9420	302,260	240,000	275,890		(910)			4.000	3.140	MN	1,360	9,600	10/17/2019	05/10/2046
822582-BX-9	SHELL INTL FIN CO GUARNT		D		1.D FE	25,831,126	109.8060	28,655,095	26,096,000	25,936,740		25,605			2.500	2.616	MS	197,532	652,400	09/07/2016	09/12/2026
822582-BX-9	SHELL INTL FIN CO GUARNT	LS	D		1.D FE	8,813,624	109.8060	9,777,168	8,904,000	8,849,660		8,736			2.500	2.616	MS	67,398	222,600	09/07/2016	09/12/2026
822582-BY-7	SHELL INTL FIN CO GUARNT		D		1.D FE	34,837,600	120.8890	42,311,313	35,000,000	34,851,293		3,381			3.750	3.776	MS	397,396	1,312,500	09/07/2016	09/12/2046
822582-CH-3	SHELL INTL FIN CO GUARNT		D	1	1.D FE	21,676	113.3920	22,678	20,000	21,666		(10)			3.250	2.825	AO	153	325	09/22/2020	04/06/2050
822582-CH-3	SHELL INTL FIN CO GUARNT	LS	D	1	1.D FE	10,816,424	113.3920	11,316,567	9,980,000	10,811,367		(5,057)			3.250	2.825	AO	76,583	162,175	09/22/2020	04/06/2050
822582-AD-4	SHELL INTL FIN NT		D	1	1.D FE	4,973,450	155.5450	7,777,245	5,000,000	4,978,809		615			6.375	6.415	JD	14,167	318,750	12/08/2008	12/15/2038
82340*-AA-5	SHEPHERDS FLAT SR NT SER A1A				3.B FE	5,203,550	121.6140	6,080,700	5,000,000	5,118,346		(11,575)			6.950	6.555	JAJO	58,882	347,500	07/13/2011	04/30/2032
82415@-AA-3	SHERMAN FINANCIAL GROUP, LLC				2.B PL	25,000,000	117.8700	29,467,500	25,000,000	25,000,000					5.680	5.680	FMAN	189,333	710,000	05/13/2020	05/12/2030
824348-AW-6	SHERWIN-WILLIAMS CO SR NT			1	2.C FE	9,963,700	112.9740	11,297,386	10,000,000	9,975,376		3,369			3.450	3.493	JD	28,750	345,000	05/02/2017	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO SR NT			1	2.C FE	19,161,140	133.7630	25,414,878	19,000,000	19,151,528		(3,334)			4.500	4.446	JD	71,250	855,000	02/27/2018	06/01/2047
824348-BB-1	SHERWIN-WILLIAMS CO SR NT			1	2.C FE	11,991,331	102.9360	12,352,336	12,000,000	11,997,823		2,009			4.200	4.218	JJ	232,400	504,000	01/10/2012	01/15/2022
824348-BD-7	SHERWIN-WILLIAMS CO SR NT			1	2.C FE	6,986,145	108.4280	7,589,982	7,000,000	6,992,013		1,797			3.300	3.330	FA	96,250	231,000	08/09/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO SR NT			1	2.C FE	8,215,642	114.3760	9,431,409	8,246,000	8,226,657		3,401			3.950	4.002	JJ	150,192	325,717	08/09/2017	01/15/2026
824348-BF-2	SHERWIN-WILLIAMS CO SR NT	LS		1	2.C FE	1,747,543	114.3760	2,006,147	1,754,000	1,749,886		723			3.950	4.002	JJ	31,947	69,283	08/09/2017	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS CO SR NT			1	2.C FE	5,134,850	121.2010	6,060,037	5,000,000	5,125,846		(3,064)			4.400	4.230	FA	91,667	220,000	12/05/2017	02/01/2045
824348-BJ-4	SHERWIN-WILLIAMS CO SR NT			1	2.C FE	9,966,700	110.0340	11,003,360	10,000,000	9,970,647		2,944			2.950	2.989	FA	111,444	285,986	08/12/2019	08/15/2029
82481L-AB-5	SHIRE ACQ INV IRELAND DA CO GUARNT			1	2.B FE	52,050	101.3040	51,665	51,000	51,594		(456)			2.400	0.792	MS	333	612	06/09/2020	09/23/2021
82481L-AD-1	SHIRE ACQ INV IRELAND DA CO GUARNT			1	2.B FE	34,958,350	111.8680	39,153,932	35,000,000	34,974,539		3,988			3.200	3.214	MS	304,889	1,120,000	09/19/2016	09/23/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D		1.E FE	9,925,800	136.0570	13,605,692	10,000,000	9,933,354		1,490			4.400	4.445	MN	41,556	440,000	05/18/2015	05/27/2045
82620K-AM-5	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D		1.E FE	4,982,050	117.4450	5,872,258	5,000,000	4,983,668		397			3.300	3.319	MS	48,583	165,000	09/06/2016	09/15/2046
82620K-AT-0	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D		1.E FE	9,964,500	133.6340	13,363,418	10,000,000	9,966,937		680			4.200	4.221	MS	122,500	420,000	03/07/2017	03/16/2047
826200-AD-9	SIEMENS FINANCIERINGSMAT NT 144A		D	1	1.E FE	9,979,400	129.6330	12,963,330	10,000,000	9,991,532		1,226			6.125	6.143	FA	227,986	612,500	08/09/2006	08/17/2026
826418-BE-4	SIERRA PACIFIC POWER GEN REF MTG SER P			1	1.F FE	19,111,160	151.9670	28,113,979	18,500,000	19,083,721		(25,596)			6.750	6.406	JJ	624,375	1,248,750	11/21/2019	07/01/2037
82650N-AA-0	SIGMA FINANCE NL CO GUARNT 144A		D	1	2.C FE	14,900,400	116.7510	17,512,650	15,000,000	14,923,234		8,624			4.875	4.960	MS	190,937	731,250	03/22/2018	03/27/2028
828807-CL-9	SIMON PROPERTY GRP INC SR NT			1	1.G FE	255,228	122.0650	305,161	250,000	255,145		(83)			4.750	4.595	MS	3,497	5,938	06/09/2020	03/15/2042
828807-CT-2	SIMON PROPERTY GRP LP SR NT			1	1.G FE	1,462,962	114.7050	1,760,723	1,535,000	1,463,887		925			4.250	4.572	AO	16,309	32,619	06/09/2020	10/01/2044
828807-CW-5	SIMON PROPERTY GRP LP SR NT			1	1.G FE	19,880,200	109.5260	21,905,220	20,000,000	19,934,676		11,707			3.300	3.371	JJ	304,333	660,000	01/08/2016	01/15/2026
828807-CZ-8	SIMON PROPERTY GRP LP SR NT			1	1.G FE	17,194,382	116.4310	20,144,857	17,302,000	17,202,340		2,068			4.250	4.287	MN	63,321	735,335	11/15/2016	11/30/2046
828807-CZ-8	SIMON PROPERTY GRP LP SR NT	LS		1	1.G FE	2,681,218	116.4310	3,141,303	2,698,000	2,682,459		322			4.250	4.287	MN	9,874	114,665	11/15/2016	11/30/2046
828807-DC-8	SIMON PROPERTY GRP LP SR NT			1	1.G FE	26,104,201	110.7990	29,102,570	26,266,000	26,155,702		15,012			3.375	3.448	JD	39,399	886,478	05/22/2017	06/15/2027
828807-DC-8	SIMON PROPERTY GRP LP SR NT	LS		1	1.G FE	8,680,199	110.7990	9,677,220	8,734,000	8,697,324		4,992			3.375	3.448	JD	13,101	294,773	05/22/2017	06/15/2027
83051G-AL-2	SKANDINAVISKA ENSKILDA SR NT FRN 144A		D		1.C FE	10,000,000	100.8640	10,086,446	10,000,000	10,000,000					0.865	0.865	MJSD	4,323	148,288	12/04/2019	12/12/2022
111013-AK-4	SKY PLC GUARNT 144A		D	1	1.G FE	995,660	105.1400	1,051,396	1,000,000	999,066		469			3.125	3.176	MN	3,038	31,250	11/19/2012	11/26/2022
111013-AL-2	SKY PLC GUARNT 144A		D		1.G FE	30,143,350	111.3290	33,398,703	30,000,000	30,134,830		(33,910)			3.750	3.618	MS	328,125	1,125,000	03/18/2019	09/16/2024
83192P-AA-6	SMITH & NEPHEW PLC SR NT		D	1	2.B FE	55,578,200	101.8720	56,589,798	55,550,000	55,577,712		(488)			2.032	2.026	AO	241,433		10/21/2020	10/14/2030
832248-AY-4	SMITHFIELD FOODS INC SR NT 144A			1	2.C FE	249,680	101.3750	253,436	250,000	249,926		66			3.350	3.378	FA	3,490	8,375	01/25/2017	02/01/2022
833034-AH-4	SNAP-ON INC SR NT			1	1.G FE	5,998,200	103.6490	6,218,913	6,000,000	5,999,863		196			6.125	6.129	MS	122,500	367,500	08/11/2009	09/01/2021
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B				1.F	4,705,881	115.7830	5,448,592	4,705,881	4,705,881					5.410	5.410	JJ	127,294	238,676	11/19/2009	01/01/2028
83636-AH-6	SOCIEDAD QUIMICA Y MINER SR NT 144A		D	1	2.A FE	9,998,400	115.1250	11,512,500	10,000,000	9,998,620		135			4.250	4.252	MN	63,750	425,000	05/02/2019	05/07/2029
83368R-AA-0	SOCIETE GENERALE SR NT 144A		D		1.F FE	7,988,960	101.3690	8,109,523	8,000,000	7,999,597		1,358			5.200	5.218	AO	87,822	416,000	04/11/2011	04/15/2021
83368R-AK-8	SOCIETE GENERALE SR NT 144A		D		2.B FE	24,968,800	112.6760	28,168,944	25,000,000	24,984,497		2,093			4.000	4.011	JJ	469,444	1,000,000	11/16/2017	01/12/2027
83368R-AM-4	SOCIETE GENERALE SR NT 144A		D		2.B FE	19,948,000	119.5360	23,907,257	20,000,000	19,957,877		4,429			4.750	4.783	MS	282,361	950,000	09/10/2018	09/14/2028
83368R-AW-2	SOCIETE GENERALE SR NT 144A		D		2.B FE	49,769,000	106.6890	53,344,386	50,000,000	49,787,899		18,899			3.000	3.054	JJ	662,500	750,000	01/16/2020	01/22/2030
83367T-BG-3	SOCIETE GENERALE SUB 144A		D		2.C FE	9,909,300	110.3820	11,038,241	10,000,000	9,967,403		9,660			5.000	5.117	JJ	227,778	500,000	01/14/2014	01/17/2024
83367T-BJ-7	SOCIETE GENERALE SUB 144A		D		2.C FE	9,843,900	110.1620	11,016,228	10,000,000	9,924,657		15,633			4.250	4.445	AO	90,903	425,000	04/08/2015	04/14/2025
83368R-AY-8	SOCIETE GENERALE SUB 144A		D	1	2.C FE	10,000,000	108.2890	10,828,910	10,000,000	10,000,000					3.653	3.653	JJ	175,547		06/30/2020	07/08/2035
PPE11L-H9-7	SOLAR BIOEN CAP SEC		D		4.B Z	2,407,907	99.5000	2,395,867	2,407,907	2,407,907					7.060	7.060	FA	944		12/30/2020	03/24/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83416W-AB-9	SOLAR STAR FUNDING LLC CO GUARNT 144A			1	2.B FE	8,338,681	102.7800	8,570,518	8,338,681	8,338,681					3.950	3.950	JD	915	327,576	03/04/2015	06/30/2035
83421#-AA-1	SOLGEN LLC SR NT				2.C PL	51,435,479	105.6030	54,317,352	51,435,479	51,435,479					3.930	3.930	JD	1,053,534	2,058,866	09/30/2016	09/30/2036
G12638-AC-5	SOLOR BIOEN CAP SEC		D		4.B PL	6,804,184	99.5000	6,770,163	6,804,184	6,804,184					6.160	6.160	FA	41,609	104,835	12/30/2020	03/24/2027
G12638-AB-7	SOLOR BIOEN MID SEC		D		4.B PL	21,379,301	99.6000	21,598,621	21,685,363	21,397,035		17,735			5.510	5.764	FA	280,633	437,215	12/30/2020	03/24/2027
834423-AB-1	SOLVAY FINANCE CO GUARNT 144A		C	1	2.B FE	37,140,661	114.3340	41,594,615	36,380,000	36,874,301		(90,523)			4.450	4.138	JD	125,915	1,618,910	01/15/2019	12/03/2025
83545*-AC-2	SONIC HEALTH SR NT		D		2.C	5,336,950	100.1460	5,007,303	5,000,000	5,001,797		(53,297)			5.100	4.001	JJ	119,000	255,000	12/06/2013	01/13/2021
835495-AJ-1	SONOCO PRODUCTS CO SR NT			1	2.B FE	5,728,750	135.8480	6,792,377	5,000,000	5,603,135		(18,634)			5.750	4.787	MN	47,917	287,500	02/06/2013	11/01/2040
835495-AK-8	SONOCO PRODUCTS CO SR NT			1	2.B FE	9,954,300	102.0440	10,204,366	10,000,000	9,995,392		5,320			4.375	4.432	MN	72,917	437,500	10/20/2011	11/01/2021
835495-AL-6	SONOCO PRODUCTS CO SR NT			1	2.B FE	10,225,998	111.1350	10,677,815	9,608,000	10,204,073		(21,925)			3.125	2.378	MN	50,042	137,156	11/19/2020	05/01/2030
835495-AL-6	SONOCO PRODUCTS CO SR NT	LS			2.B FE	242,198	111.1350	252,276	227,000	241,580		(618)			3.125	2.378	MN	1,182	3,724	11/19/2020	05/01/2030
837004-BX-7	SOUTH CAROLINA ELEC & GAS 1ST MTGE			1	1.F FE	4,990,350	134.4200	6,720,986	5,000,000	4,994,188		325			5.300	5.313	MN	33,861	265,000	05/14/2003	05/15/2033
837004-CB-4	SOUTH CAROLINA ELEC&GAS NT			1	1.F FE	10,151,818	148.5790	15,036,176	10,120,000	10,152,222		(1,439)			6.050	6.016	JJ	282,320	612,260	11/21/2019	01/15/2038
838518-E@-3	SOUTH JERSEY INDS INC SR NT SER 2018 B				2.C	9,000,000	112.9000	10,161,041	9,000,000	9,000,000					4.070	4.070	JD	12,210	366,300	06/19/2018	06/19/2028
838518-E#-1	SOUTH JERSEY INDS INC SR NT SER 2018 C				2.C	8,000,000	114.5950	9,167,568	8,000,000	8,000,000					4.170	4.170	JD	11,120	333,600	06/19/2018	06/19/2030
838518-D*-6	SOUTH JERSEY INDS SER 2017B-1 SR NT				2.C	13,000,000	109.7040	14,261,479	13,000,000	13,000,000					3.710	3.710	FA	180,863	482,300	08/16/2017	08/16/2027
838518-D#-2	SOUTH JERSEY INDS SER 2017B-2 SR NT				2.C	7,000,000	110.5170	7,736,202	7,000,000	7,000,000					3.810	3.810	JJ	122,238	266,700	01/16/2018	01/16/2028
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A				1.F	11,200,000	116.0040	12,992,492	11,200,000	11,200,000					4.160	4.160	FA	176,014	461,760	08/15/2018	08/15/2048
841504-AB-9	SOUTHEAST SUPPLY HEADER SR NT 144A			1	3.A FE	25,191,749	99.6250	24,896,288	24,990,000	25,074,575		(22,369)			4.250	4.144	JD	47,203	1,062,075	03/11/2015	06/15/2024
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT				1.E	5,000,000	102.4250	5,121,253	5,000,000	5,000,000					3.100	3.100	MS	49,944	139,500	03/05/2013	03/05/2023
842400-EZ-2	SOUTHERN CAL EDISON 1ST MTG			1	2.A FE	14,956,050	127.3430	19,101,493	15,000,000	14,969,781		1,258			5.550	5.570	JJ	383,875	832,500	01/11/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON 1ST MTG			1	2.A FE	14,992,800	135.4210	20,313,216	15,000,000	14,995,148		216			5.350	5.353	JJ	370,042	802,500	06/20/2005	07/15/2035
842400-EV-1	SOUTHERN CAL EDISON 1ST MTG SER 2004-G			1	2.A FE	11,994,720	137.8610	16,543,362	12,000,000	11,996,464		157			5.750	5.753	AO	172,500	690,000	03/23/2004	04/01/2035
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	1,589,560	117.4600	1,761,897	1,500,000	1,586,970		(2,014)			4.000	3.628	AO	15,000	60,000	09/25/2019	04/01/2047
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT	LS		1	2.A FE	1,069,620	117.4600	1,174,598	1,000,000	1,067,641		(1,575)			4.000	3.628	AO	10,000	40,000	09/25/2019	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON 1ST REF MORT SER C			1	2.A FE	29,185,729	119.1770	35,495,740	29,784,000	29,211,402		10,874			4.125	4.245	MS	409,530	1,228,590	07/30/2018	03/01/2048
842400-GK-3	SOUTHERN CAL EDISON 1ST REF MORT SER C	LS		1	2.A FE	207,671	119.1770	257,423	216,000	208,025		151			4.125	4.245	MS	2,970	8,910	07/30/2018	03/01/2048
842400-EB-5	SOUTHERN CAL EDISON SR NT				2.B FE	930,801	125.9650	1,007,716	800,000	917,961		(11,582)			6.650	4.491	AO	13,300	53,200	11/21/2019	04/01/2029
842500-AT-0	SOUTHERN CAL WATER CO MTN C DTD 1/25/99				1.E FE	10,919,332	127.7470	13,860,547	10,850,000	10,882,020		(3,004)			6.590	6.542	JD	59,585	715,015	01/22/1999	01/25/2029
842434-CQ-3	SOUTHERN CALIF GAS CO 1ST MTG SER TT			1	1.D FE	4,990,300	108.6300	5,431,489	5,000,000	4,994,413		941			2.600	2.622	JD	5,778	130,000	05/31/2016	06/15/2026
842434-CR-1	SOUTHERN CALIF GAS CO 1ST MTG SER UU			1	1.D FE	4,195,590	127.2660	5,345,181	4,200,000	4,195,797		81			4.125	4.131	JD	14,438	173,250	05/10/2018	06/01/2048
842434-CR-1	SOUTHERN CALIF GAS CO 1ST MTG SER UU	LS		1	1.D FE	5,793,910	127.2660	7,381,441	5,800,000	5,794,196		112			4.125	4.131	JD	19,938	239,250	05/10/2018	06/01/2048
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SR NT				2.A FE	9,982,300	117.7340	11,773,365	10,000,000	9,983,746		358			3.950	3.960	AO	98,750	395,000	09/08/2016	10/01/2046
842587-CV-7	SOUTHERN CO SR NT			1	2.B FE	14,945,700	112.1780	16,826,767	15,000,000	14,968,231		5,188			3.250	3.292	JJ	243,750	487,500	05/19/2016	07/01/2026
842587-CX-3	SOUTHERN CO SR NT			1	2.B FE	318,342	125.7900	402,528	320,000	318,478		32			4.400	4.431	JJ	7,040	14,080	05/19/2016	07/01/2046
842587-CX-3	SOUTHERN CO SR NT	LS		1	2.B FE	4,655,758	125.7900	5,886,965	4,680,000	4,657,734		464			4.400	4.431	JJ	102,960	205,920	05/19/2016	07/01/2046
84263P-AQ-3	SOUTHERN CONN GAS MTN 144A			1	1.E FE	20,000,000	140.3430	28,068,550	20,000,000	23,709,816		(149,377)			6.380	4.731	MS	375,711	1,276,000	09/17/2007	09/15/2037
84263P-AP-5	SOUTHERN CONN GAS MTN 1ST MTG 144A				1.E FE	18,973,780	133.9680	25,453,986	19,000,000	18,981,657		758			5.772	5.782	JD	91,390	1,096,680	12/15/2005	12/01/2035
84265V-AE-5	SOUTHERN COPPER CORP GTD SUB NT		C	1	2.B FE	258,705	150.5050	301,010	200,000	256,699		(1,809)			6.750	4.530	AO	2,813	13,500	11/21/2019	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP GTD SUB NT		C	1	2.B FE	6,601,005	134.0560	9,229,781	6,885,000	6,637,792		5,441			5.250	5.461	MN	53,215	361,463	10/17/2019	11/08/2042
84265V-AG-0	SOUTHERN COPPER CORP GTD SUB NT	LS	C	1	2.B FE	5,121,495	134.0560	6,991,040	5,215,000	5,134,433		1,904			5.250	5.461	MN	40,308	273,788	10/17/2019	11/08/2042
843452-AZ-6	SOUTHERN NATURAL GAS SR NT				2.A FE	126,927	142.8380	128,555	90,000	124,038		(2,405)			8.000	3.810	MS	2,400	7,200	10/17/2019	03/01/2032
843830-B*-0	SOUTHERN STAR CENTRAL CORP SR NT				2.C FE	10,000,000	108.0980	10,809,797	10,000,000	10,000,000					3.350	3.350	JJ	40,014		11/18/2020	11/18/2027
843830-B@-8	SOUTHERN STAR CENTRAL CORP SR NT				2.C FE	10,000,000	105.7140	10,571,418	10,000,000	10,000,000					3.590	3.590	JJ	42,881		11/18/2020	11/18/2030
843830-A*-4	SOUTHERN STAR CENTRAL GAS SR NT DUE 2026				2.B FE	20,000,000	113.4980	22,699,537	20,000,000	20,000,000					4.660	4.660	JD	77,667	932,000	06/01/2016	06/01/2026
844895-AX-0	SOUTHWEST GAS CORP SR NT			1	1.G FE	17,292,940	115.7180	20,408,068	17,636,000	17,318,055		6,854			3.800	3.911	AO	167,542	670,168	05/25/2017	09/29/2046
845011-AC-9	SOUTHWEST GAS CORP SR NT			1	1.G FE	3,016,195	105.5160	3,186,591	3,020,000	3,016,391		196			2.200	2.214	JD	2,953	35,250	06/01/2020	06/15/2030
845011-AC-9	SOUTHWEST GAS CORP SR NT	LS		1	1.G FE	1,977,505	105.5160	2,089,222	1,980,000	1,977,634		129			2.200	2.214	JD	1,936	23,111	06/01/2020	06/15/2030
845011-AB-1	SOUTHWEST GAS CORP SR NT SER TTT			1	1.G FE	19,989,800	122.7850	24,557,065	20,000,000	19,990,082		180			4.150	4.153	JD	69,167	830,000	05/28/2019	06/01/2049
845437-BL-5	SOUTHWESTERN ELEC PWR SR NT			1	2.A FE	701,565	146.3110	775,450	530,000	695,239		(5,705)			6.200	3.882	MS	9,675	32,860	11/21/2019	03/15/2040
845437-BM-3	SOUTHWESTERN ELEC PWR SR NT			1	2.A FE	3,451,331	102.6800	3,727,284	3,630,000	3,602,406		23,536			3.550	4.251	FA	48,682	128,865	09/10/2013	02/15/2022
845437-BN-1	SOUTHWESTERN ELEC PWR SR NT SER J			1	2.A FE	4,692,950	117.1190	5,855,931	5,000,000	4,717,013		6,549			3.900	4.277	AO	48,750	195,000	02/01/2017	04/01/2045

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
845437-BQ-4	SOUTHWESTERN ELEC PWR SR NT SER L			1	2.A FE	19,957,400	117.7910	23,558,190	20,000,000	19,959,756		831			3.850	3.862	FA	320,833	770,000	01/18/2018	02/01/2048
84610#-AB-1	SOVRAN ACQUISITION LP CO GUARNT			1	2.B FE	29,834,100	113.0390	33,911,670	30,000,000	29,901,808		15,891			3.500	3.566	JJ	525,000	1,050,000	06/13/2016	07/01/2026
84611#-AE-1	SOVRAN SELF STORAGE, INC. SER E SR NT				2.B	15,000,000	109.7770	16,466,502	15,000,000	15,000,000					4.533	4.533	AO	156,766	679,950	04/08/2014	04/08/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS SR NT			1	2.A FE	14,964,750	111.6390	16,745,915	15,000,000	14,987,313		3,582			4.750	4.779	MS	209,792	712,500	09/16/2013	03/15/2024
84756N-AH-2	SPECTRA ENERGY PARTNERS SR NT			1	2.A FE	18,094,520	112.1120	20,334,809	18,138,000	18,109,477		4,382			3.375	3.405	AO	129,233	612,158	12/14/2017	10/15/2026
84857L-AA-9	SPIRE INC SR NT			1	2.B FE	10,000,000	105.1030	10,510,288	10,000,000	10,000,000					3.543	3.543	FA	122,037	354,300	02/22/2017	02/27/2024
85205T-AG-5	SPIRIT AEROSYSTEMS INC CO GUARNT			1	3.C FE	23,850,314	105.1170	24,954,776	23,740,000	23,802,118		(10,155)			3.850	3.801	JD	40,622	913,990	03/21/2018	06/15/2026
85205T-AG-5	SPIRIT AEROSYSTEMS INC CO GUARNT	LS		1	3.C FE	1,898,556	105.1170	1,997,223	1,900,000	1,899,147		138			3.850	3.801	JD	3,251	73,150	03/21/2018	06/15/2026
85205T-AK-6	SPIRIT AEROSYSTEMS INC CO GUARNT			1	5.A FE	8,885,413	98.8750	8,493,363	8,590,000	8,842,371		(28,555)			4.600	4.404	JD	17,562	395,140	11/21/2019	06/15/2028
85205T-AK-6	SPIRIT AEROSYSTEMS INC CO GUARNT	LS		1	5.A FE	16,680,288	98.8750	16,423,138	16,610,000	16,666,113		(6,236)			4.600	4.404	JD	33,958	764,060	11/21/2019	06/15/2028
84858D-AA-6	SPIRIT AIR 2015-1 PTT A PTC SER A				2.A FE	106,214	95.0590	100,965	106,214	106,214					4.100	4.100	AO	1,089	4,254	07/28/2015	04/01/2028
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC				2.C PL	8,386,166	106.9030	8,965,064	8,386,166	8,386,166					3.850	3.850	MJSD	897	402,314	02/10/2015	06/30/2036
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC				2.C PL	17,963,864	113.1500	20,326,112	17,963,864	17,963,864					5.300	5.300	MJSD	243,629	952,614	02/20/2014	06/30/2036
84929*-AA-0	SPOWER FINANCE 2 SR SEC NTS DUE 2041				3.C PL	27,919,562	108.2060	30,210,641	27,919,562	27,919,562					4.960	4.960	JD	3,847	1,374,796	09/20/2018	12/31/2041
84929#-AA-6	SPOWER FINANCE I SR SECURED				3.A PL	54,601,587	105.1640	57,421,213	54,601,587	54,601,587					4.550	4.550	JD	1,281,482	2,514,367	11/21/2017	12/31/2036
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A				2.A FE	78,968	100.9400	79,490	78,750	78,856		(111)			3.360	2.746	MJSD	81	1,985	06/19/2020	09/20/2021
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A	LS			2.A FE	670,835	100.9400	673,775	667,500	669,526		(1,527)			3.360	2.746	MJSD	685	15,162	06/19/2020	09/20/2021
78467K-C#-2	SSE PLC SR NT DUE 2026		D		2.A	40,000,000	107.6180	43,047,066	40,000,000	40,000,000					3.670	3.670	MS	468,944	1,468,000	09/06/2016	09/06/2026
G8401*-AK-7	SSP FINANCING LT SR NT SER 2A		D		4.B PL	13,000,000	98.5200	12,807,600	13,000,000	13,000,000					4.060	4.060	JJ	243,374	527,800	07/15/2019	07/15/2026
G8401*-AN-1	SSP FINANCING LT SR NT SER D		B		4.B PL	11,347,000	94.9700	11,601,515	12,215,979	12,215,979				1,003,959	2.110	2.110	JJ	118,855	236,799	07/15/2019	07/15/2031
G8401*-AE-1	SSP FINANCING LTD SR NT SER A		D		4.B PL	6,000,000	100.3200	6,019,200	6,000,000	6,000,000					4.350	4.350	AO	55,100	288,333	10/15/2018	10/15/2025
G8401*-AG-6	SSP FINANCING SR NT SER C		D		4.B PL	6,000,000	98.0900	5,885,400	6,000,000	6,000,000					4.600	4.600	AO	58,267	303,333	10/15/2018	10/15/2030
L8749#-AA-0	STADIUM FINANCE SR SEC		B		1.G FE	13,556,400	97.7100	14,323,479	14,659,174	14,659,174				1,204,751	2.220	2.220	JJL	136,501	315,602	07/30/2019	07/30/2049
853254-AJ-9	STANDARD CHARTERED PLC NT 144A		D		2.B FE	19,977,000	105.2070	21,041,327	20,000,000	19,994,580		2,518			3.950	3.964	JJ	373,056	790,000	01/08/2013	01/11/2023
853254-AX-8	STANDARD CHARTERED PLC SR NT 144A		D		1.F FE	9,374,432	107.8960	10,142,226	9,400,000	9,388,013		2,563			3.200	3.232	AO	61,831	300,800	04/13/2015	04/17/2025
853254-AX-8	STANDARD CHARTERED PLC SR NT 144A	LS	D		1.F FE	598,368	107.8960	647,376	600,000	599,235		164			3.200	3.232	AO	3,947	19,200	04/13/2015	04/17/2025
853254-AZ-3	STANDARD CHARTERED PLC SR NT 144A		D		1.F FE	5,048,150	113.0870	5,654,372	5,000,000	5,028,226		(4,723)			4.050	3.931	AO	44,438	202,500	06/22/2016	04/12/2026
853254-BJ-8	STANDARD CHARTERED PLC SR NT 144A		D	1	1.F FE	2,071,980	106.3690	2,127,390	2,000,000	2,048,318		(20,976)			3.885	2.748	MS	22,878	77,700	12/05/2019	03/15/2024
853254-BP-4	STANDARD CHARTERED PLC SR NT 144A		D	1	1.F FE	20,000,000	117.1240	23,424,830	20,000,000	20,000,000					4.305	4.305	MN	95,667	861,000	05/16/2019	05/21/2030
853254-BV-1	STANDARD CHARTERED PLC SR NT 144A		D	1	1.F FE	500,000	101.0000	505,000	500,000	500,000					1.319	1.319	AO	1,411		10/06/2020	10/14/2023
85325W-AA-6	STANDARD CHARTERED PLC SR NT 144A		D	1	1.F FE	14,999,850	105.9260	15,888,871	15,000,000	14,999,872		22			2.819	2.819	JJ	177,362	230,218	01/07/2020	01/30/2026
853254-BR-0	STANDARD CHARTERED PLC SR NT FRN 144A		D	1	1.F FE	7,000,000	100.4180	7,029,270	7,000,000	7,000,000					1.430	1.430	MJSD	6,117	144,830	09/05/2019	09/10/2022
853254-AN-0	STANDARD CHARTERED PLC SUB 144A		D		2.B FE	29,915,050	134.1340	40,206,797	29,975,000	29,921,343		1,088			5.700	5.714	MS	450,874	1,708,575	03/21/2014	03/26/2044
853254-AN-0	STANDARD CHARTERED PLC SUB 144A	LS	D		2.B FE	24,950	134.1340	33,534	25,000	24,955		1			5.700	5.714	MS	376	1,425	03/21/2014	03/26/2044
853496-AC-1	STANDARD INDS INC SR NT 144A			1	3.B FE	259,219	104.5000	261,250	250,000	257,383		(1,836)			5.000	4.010	FA	4,722	9,375	03/10/2020	02/15/2027
854502-AH-4	STANLEY BLACK & DECKER I SR NT			1	1.G FE	39,970,400	121.8270	48,730,732	40,000,000	39,975,749		2,544			4.250	4.259	MN	217,222	1,700,000	10/30/2018	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER I SR NT			1	1.G FE	699,216	140.9450	986,617	700,000	699,242		13			4.850	4.857	MN	4,338	33,950	10/30/2018	11/15/2048
854502-AJ-0	STANLEY BLACK & DECKER I SR NT	LS		1	1.G FE	4,295,184	140.9450	6,060,647	4,300,000	4,295,347		78			4.850	4.857	MN	26,648	208,550	10/30/2018	11/15/2048
854502-AL-5	STANLEY BLACK & DECKER I SR NT			1	1.G FE	9,937,300	108.5960	10,859,623	10,000,000	9,942,216		4,916			2.300	2.370	MS	67,722	137,361	02/11/2020	03/15/2030
85513L-AB-0	STAR ENERGY CO ISSUE SR SEC 144A		D	1	2.C FE	7,500,000	111.4760	8,360,691	7,500,000	7,500,000					4.850	4.850	AO	77,802		10/06/2020	10/14/2038
855244-AK-5	STARBUCKS CORP SR NT			1	2.A FE	4,988,400	107.9740	5,398,693	5,000,000	4,993,367		1,122			2.450	2.476	JD	5,444	122,500	05/11/2016	06/15/2026
855244-AR-0	STARBUCKS CORP SR NT			1	2.A FE	19,332,274	118.7540	23,215,218	19,549,000	19,370,477		18,731			4.000	4.132	MN	99,917	781,960	11/29/2018	11/15/2028
855244-AR-0	STARBUCKS CORP SR NT	LS		1	2.A FE	651,013	118.7540	773,089	651,000	651,011		(1)			4.000	4.132	MN	3,327	26,040	11/29/2018	11/15/2028
855244-AS-8	STARBUCKS CORP SR NT			1	2.A FE	5,937,720	130.5520	7,833,112	6,000,000	5,940,152		1,049			4.500	4.564	MN	34,500	270,000	08/08/2018	11/15/2048
855244-AY-5	STARBUCKS CORP SR NT				2.A FE	149,900	101.3990	152,099	150,000	149,932		32			1.300	1.334	MN	293	975	05/04/2020	05/07/2022
856899-AB-5	STATE GRID OVERSEAS INV CO GUARNT 144A		D	1	1.E FE	9,898,200	105.1150	10,511,500	10,000,000	9,972,600		10,849			3.125	3.245	MN	33,854	312,500	05/15/2013	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV CO GUARNT 144A		D	1	1.E FE	24,727,500	109.7140	27,428,590	25,000,000	24,895,697		28,396			4.125	4.260	MN	154,688	1,031,250	04/28/2014	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INV CO GUARNT 144A		D	1	1.E FE	14,794,500	136.5820	20,487,276	15,000,000	14,818,219		4,076			4.850	4.938	MN	109,125	727,500	04/28/2014	05/07/2044
857477-AN-3	STATE STREET CORP SR NT				1.F FE	1,012,810	110.9590	1,109,594	1,000,000	1,005,574		(1,303)			3.300	3.149	JD	1,375	33,000	12/29/2014	12/16/2024
857477-AT-0	STATE STREET CORP SR NT				1.F FE	4,993,300	113.5210	5,676,056	5,000,000	4,996,603		664			3.550	3.566	FA	65,576	177,500	08/13/2015	08/18/2025
857477-BM-4	STATE STREET CORP SR NT			1	1.E FE	1,200,000	108.9320	1,307,184	1,200,000	1,200,000					2.901	2.901	MS	8,800		11/04/2020	03/30/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85771P-AQ-5	STATOIL ASA CO GUARNT		D	1	1.D FE	9,949,600	135.3450	13,534,464	10,000,000	9,956,030		1,037			4.800	4.832	MN	70,667	480,000	11/05/2013	11/08/2043
858119-BK-5	STEEL DYNAMICS INC SR NT			1	2.C FE	33,947,808	113.1990	38,235,132	33,777,000	33,934,272		(13,538)			3.450	3.391	AO	246,009	984,037	01/24/2020	04/15/2030
858119-BL-3	STEEL DYNAMICS INC SR NT			1	2.C FE	4,980,950	106.2870	5,314,346	5,000,000	4,983,036		2,086			2.400	2.481	JD	5,333	63,333	06/03/2020	06/15/2025
858119-BM-1	STEEL DYNAMICS INC SR NT			1	2.C FE	3,958,400	111.8250	4,472,981	4,000,000	3,960,286		1,886			3.250	3.367	JJ	74,389		06/03/2020	01/15/2031
858119-BM-1	STEEL DYNAMICS INC SR NT	LS		1	2.C FE	989,600	111.8250	1,118,245	1,000,000	990,072		472			3.250	3.367	JJ	18,597		06/03/2020	01/15/2031
858119-BN-9	STEEL DYNAMICS INC SR NT			1	2.C FE	6,951,210	103.0630	7,214,411	7,000,000	6,952,705		1,495			1.650	1.756	AO	26,308		10/07/2020	10/15/2027
858119-BP-4	STEEL DYNAMICS INC SR NT			1	2.C FE	9,699,300	104.4420	10,444,240	10,000,000	9,700,537		1,237			3.250	3.411	AO	74,028		10/21/2020	10/15/2050
85917A-AB-6	STERLING BANCORP/DE SUB			1	2.B FE	20,000,000	100.9680	20,193,667	20,000,000	20,000,000					4.000	4.000	JD	2,222	831,111	12/12/2019	12/30/2029
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC				1.C FE	2,858,711	109.9160	3,142,172	2,858,711	2,858,711					7.200	7.200	MJSD	60,605	94,910	06/12/2018	03/01/2024
86206@-AA-7	STONEHENGE CPTL SEC				1.C PL	6,500,650	115.4840	7,507,202	6,500,650	6,500,650					5.500	5.500	JAJO	60,582	105,259	07/15/2020	07/31/2026
862121-AA-8	STORE CAPITAL CORP SR NT			1	2.B FE	13,336,882	113.4410	15,201,081	13,400,000	13,354,325		5,014			4.500	4.555	MS	177,550	603,000	11/21/2019	03/15/2028
862121-AB-6	STORE CAPITAL CORP SR NT			1	2.B FE	14,889,000	115.4580	17,318,625	15,000,000	14,905,665		9,222			4.625	4.718	MS	204,271	693,750	02/25/2019	03/15/2029
862121-AC-4	STORE CAPITAL CORP SR NT			1	2.B FE	9,955,800	101.4550	10,145,460	10,000,000	9,956,261		461			2.750	2.801	MN	32,847		11/16/2020	11/18/2030
863667-AH-4	STRYKER CORP SR NT			1	2.A FE	19,998,200	111.5570	22,311,399	20,000,000	19,999,055		177			3.375	3.376	MN	112,500	675,000	10/26/2015	11/01/2025
863667-AJ-0	STRYKER CORP SR NT			1	2.A FE	9,990,550	134.3820	13,438,240	10,000,000	9,991,666		123			4.625	4.630	MS	136,181	462,500	12/08/2016	03/15/2046
863667-AN-1	STRYKER CORP SR NT			1	2.A FE	19,869,600	113.0340	22,606,750	20,000,000	19,926,476		12,638			3.500	3.578	MS	206,111	700,000	03/03/2016	03/15/2026
863667-BA-8	STRYKER CORP SR NT			1	2.A FE	498,830	102.0330	510,167	500,000	498,960		130			1.150	1.198	JD	256	3,051	05/26/2020	06/15/2025
865622-AZ-7	SUMITOMO MITSUI BANKING BANK GTD		D		1.E FE	9,945,200	105.2360	10,523,586	10,000,000	9,987,388		5,882			3.000	3.064	JJ	135,833	300,000	01/10/2013	01/18/2023
865622-BE-3	SUMITOMO MITSUI BANKING SR NT		D		1.E FE	19,973,800	108.8120	21,762,499	20,000,000	19,992,314		2,811			3.950	3.966	JJ	355,500	790,000	07/11/2013	07/19/2023
865622-BW-3	SUMITOMO MITSUI BKG CO GUARNT SER GMTN		D		1.E FE	9,315,873	112.5930	10,527,475	9,350,000	9,332,882		3,386			3.650	3.694	JJ	149,782	341,275	07/14/2015	07/23/2025
86562M-AA-8	SUMITOMO MITSUI FINANCIA SUB 144A		D		2.A FE	15,000,000	110.2250	16,533,735	15,000,000	15,000,000					4.436	4.436	AO	164,502	665,400	03/26/2014	04/02/2024
86562M-AF-7	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	20,000,000	108.6930	21,738,527	20,000,000	20,000,000					2.632	2.632	JJ	244,191	526,400	07/07/2016	07/14/2026
86562M-AQ-3	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	250,000	103.6730	259,182	250,000	250,000					2.784	2.784	JJ	3,267	6,960	07/06/2017	07/12/2022
86562M-BU-3	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	5,000,000	108.2860	5,414,280	5,000,000	5,000,000					2.724	2.724	MS	35,563	136,200	09/24/2019	09/27/2029
86562M-BW-9	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	25,642,050	109.1140	27,933,195	25,600,000	25,640,246		(1,804)			2.750	2.730	JJ	324,622	343,750	07/21/2020	01/15/2030
86562M-BA-7	SUMITOMO MITSUI FINL GRP SR NT FRN		D		1.G FE	4,003,086	100.9220	4,017,704	3,981,000	3,996,073		(5,773)			1.078	0.927	JAJO	8,819	86,865	10/16/2019	07/19/2023
86562M-BS-8	SUMITOMO MITSUI FINL GRP SUB		D		2.A FE	10,183,722	109.4700	10,997,377	10,046,000	10,170,462		(12,310)			3.202	3.039	MS	92,928	321,673	12/12/2019	09/17/2029
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB		D		2.A FE	23,000,000	100.4080	23,093,795	23,000,000	23,000,000					2.142	2.142	MS	134,113		09/14/2020	09/23/2030
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB	LS	D		2.A FE	2,000,000	100.4080	2,008,156	2,000,000	2,000,000					2.142	2.142	MS	11,662		09/14/2020	09/23/2030
867224-AB-3	SUNCOR ENERGY INC SR NT		A	1	2.A FE	7,965,559	111.9460	8,994,886	8,035,000	7,969,366		1,329			4.000	4.042	MN	41,068	321,400	02/06/2018	11/15/2047
867224-AB-3	SUNCOR ENERGY INC SR NT	LS	A	1	2.A FE	17,634,523	111.9460	19,870,471	17,750,000	17,640,998		2,212			4.000	4.042	MN	90,722	710,000	02/06/2018	11/15/2047
86765B-AJ-8	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE	4,997,400	104.2850	5,214,254	5,000,000	4,999,651		296			4.650	4.656	FA	87,833	232,500	07/28/2011	02/15/2022
86765B-AQ-2	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE	1,827,360	110.1610	2,203,220	2,000,000	1,834,529		2,946			5.350	6.000	MN	13,672	107,000	06/13/2018	05/15/2045
86765B-AT-6	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE	9,969,600	109.5770	10,957,673	10,000,000	9,981,726		2,899			3.900	3.937	JJ	179,833	390,000	07/07/2016	07/15/2026
86765B-AU-3	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE	5,466,348	109.8110	5,820,004	5,300,000	5,444,874		(18,723)			4.000	3.541	AO	53,000	212,000	10/25/2019	10/01/2027
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP SER B SR NT				3.A	25,000,000	115.5350	28,883,776	25,000,000	25,000,000					4.790	4.790	JJ	568,813	1,197,500	01/10/2017	01/10/2028
86803U-AD-3	SUNTORY HLDGS LTD SR NT 144A		D	1	2.B FE	199,672	104.6180	209,237	200,000	199,748		63			2.250	2.285	AO	938	4,500	10/09/2019	10/16/2024
86787E-BB-2	SUNTR BANK SR NT SER BKNT			1	1.F FE	10,893,351	115.3450	12,572,615	10,900,000	10,895,220		877			4.050	4.060	MN	71,123	441,450	10/24/2018	11/03/2025
867914-BK-8	SUNTR BANKS INC SR NT			1	1.G FE	29,934,900	100.2070	30,062,077	30,000,000	29,997,601		13,757			2.900	2.947	MS	285,167	870,000	03/14/2016	03/03/2021
867914-BS-1	SUNTR BANKS INC SR NT			1	1.G FE	19,952,100	113.2360	22,647,288	20,000,000	19,967,625		6,704			4.000	4.041	MN	133,333	800,000	10/18/2018	05/01/2025
86944B-AG-8	SUTTER HEALTH NT SER 20A			1	1.E FE	15,000,000	103.9780	15,596,738	15,000,000	15,000,000					2.294	2.294	FA	59,262		10/22/2020	08/15/2030
86944B-AJ-2	SUTTER HEALTH NT SER 20A			1	1.E FE	10,000,000	108.8540	10,885,371	10,000,000	10,000,000					3.361	3.361	FA	57,884		10/22/2020	08/15/2050
86964W-AB-8	SUZANO AUSTRIA GMBH CO GUARNT 144A		D	1	2.C FE	229,760	133.3760	266,752	200,000	229,187		(477)			7.000	5.891	MS	4,083	14,000	10/17/2019	03/16/2047
86960B-AL-6	SVENSKA HANDELSBANKEN AB SER BKNT		D		1.C FE	10,000,000	100.5320	10,053,156	10,000,000	10,000,000					2.450	2.450	MS	61,931	245,000	03/23/2016	03/30/2021
87054#-AA-6	SWEETWATER ROYALTIES SEC				2.B PL	35,000,000	127.6520	44,678,313	35,000,000	35,000,000					5.320	5.320	MS	372,400		10/19/2020	09/30/2040
87089H-AB-9	SWISS RE TREASURY CO GUARNT 144A		C	1	1.D FE	18,998,634	125.9470	24,181,891	19,200,000	19,034,384		4,395			4.250	4.311	JD	56,667	816,000	11/29/2017	12/06/2042
87124V-AA-7	SYDNEY AIRPORT FINANCE CO GUARNT 144A		D	1	2.A FE	19,980,400	100.5620	20,112,432	20,000,000	19,999,660		2,352			5.125	5.137	FA	367,292	1,025,000	09/30/2010	02/22/2021
87124V-AD-1	SYDNEY AIRPORT FINANCE SR SEC 144A		D	1	2.A FE	20,971,310	106.3000	22,322,917	21,000,000	20,992,858		3,014			3.900	3.916	MS	225,225	819,000	10/25/2012	03/22/2023
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC 144A		D	1	2.A FE	8,320,570	107.8790	9,059,717	8,398,000	8,361,175		7,750			3.375	3.485	AO	48,026	283,433	04/23/2015	04/30/2025
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC 144A	LS	D	1	2.A FE	1,587,230	107.8790	1,728,229	1,602,000	1,594,975		1,478			3.375	3.485	AO	9,161	54,068	04/23/2015	04/30/2025
87165B-AP-8	SYNCHRONY FINANCIAL SR NT			1	2.C FE	224,550	120.5690	241,138	200,000	222,034		(2,269)			5.150	3.590	MS	2,918	10,300	11/21/2019	03/19/2029

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
87164K-AC-8	SYNGENTA FINANCE NV CO GUARNT 144A		D	1	2.C FE	526,993	107.2170	536,085	500,000	523,973		(2,724)			5.182	4.408	AO	4,822	25,910	11/21/2019	04/24/2028
87164K-AH-7	SYNGENTA FINANCE NV CO GUARNT 144A		D	1	2.C FE	20,000,000	104.9430	20,988,645	20,000,000	20,000,000					4.441	4.441	AO	165,304	888,200	04/17/2018	04/24/2023
871829-AY-3	SYSCORPORATION CO GUARNT			1	2.C FE	4,996,050	126.7020	6,335,094	5,000,000	4,996,402		74			4.850	4.855	AO	60,625	242,500	09/23/2015	10/01/2045
871829-AZ-0	SYSCORPORATION CO GUARNT			1	2.C FE	24,179,056	112.2700	27,103,049	24,141,000	24,160,974		(3,788)			3.750	3.731	AO	226,322	905,288	11/06/2015	10/01/2025
871829-BC-0	SYSCORPORATION CO GUARNT			1	2.C FE	9,962,300	111.2250	11,122,456	10,000,000	9,978,116		3,540			3.300	3.344	JJ	152,167	330,000	03/22/2016	07/15/2026
871829-BD-8	SYSCORPORATION CO GUARNT			1	2.C FE	7,095,130	121.5010	8,505,093	7,000,000	7,087,701		(1,924)			4.500	4.416	AO	78,750	315,000	11/09/2016	04/01/2046
871829-BF-3	SYSCORPORATION CO GUARNT			1	2.C FE	11,542,681	111.2880	12,914,924	11,605,000	11,562,208		5,771			3.250	3.313	JJ	173,914	377,163	06/19/2017	07/15/2027
871829-BF-3	SYSCORPORATION CO GUARNT	LS		1	2.C FE	3,376,769	111.2880	3,778,213	3,395,000	3,382,481		1,688			3.250	3.313	JJ	50,878	110,338	06/19/2017	07/15/2027
871829-BK-2	SYSCORPORATION CO GUARNT			1	2.C FE	1,693,999	104.0570	1,768,964	1,700,000	1,694,472		473			2.400	2.440	FA	15,413	20,627	02/11/2020	02/15/2030
871829-BL-0	SYSCORPORATION CO GUARNT			1	2.C FE	3,991,680	131.4050	5,256,180	4,000,000	3,992,148		468			5.950	5.978	AO	59,500	118,339	03/30/2020	04/01/2030
871911-AS-2	SYSTEM ENERGY RES 1ST MTG			1	1.G FE	35,104,250	106.5640	37,297,574	35,000,000	35,040,179		(16,808)			4.100	4.046	AO	358,750	1,435,000	01/28/2016	04/01/2023
Q8806#-AB-3	TABCORP FINANCE PTY LTD SER D SR NT		D		2.C FE	45,000,000	118.5590	53,351,601	45,000,000	45,000,000					4.720	4.720	JD	112,100	2,124,000	06/12/2018	06/12/2028
874060-AQ-9	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	249,894	102.8910	257,228	250,000	249,950		54			4.000	4.023	MN	972	10,000	12/17/2019	11/26/2021
874060-AT-3	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	9,996,776	110.7380	11,073,755	10,000,000	9,997,573		768			4.400	4.409	MN	42,778	440,000	12/17/2019	11/26/2023
874060-AW-6	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	29,884,566	124.2500	37,274,990	30,000,000	29,895,492		10,524			5.000	5.054	MN	145,833	1,500,000	12/17/2019	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	2,245,590	102.3590	2,303,081	2,250,000	2,245,787		197			2.050	2.072	MS	22,038		06/29/2020	03/31/2030
874060-AZ-9	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	2,873,000	106.6270	3,063,404	2,873,000	2,873,000					3.175	3.175	JJ	43,582		06/29/2020	07/09/2050
874060-AZ-9	TAKEDA PHARMACEUTICAL SR NT	LS	D	1	2.B FE	7,127,000	106.6270	7,599,332	7,127,000	7,127,000					3.175	3.175	JJ	108,113		06/29/2020	07/09/2050
87408#-AB-7	TAL INTL CONTAINER CORP SR SEC NT				2.C FE	16,000,000	107.3270	17,172,248	16,000,000	16,000,000					5.410	5.410	AO	146,671	757,400	04/12/2012	04/30/2024
875127-BD-3	TAMPA ELEC CO SR NT			1	1.G FE	31,092,706	121.3690	38,449,840	31,680,000	31,122,279		12,613			4.200	4.317	MN	170,016	1,330,560	09/27/2018	05/15/2045
875127-BE-1	TAMPA ELEC CO SR NT			1	1.G FE	5,888,269	128.7200	7,620,253	5,920,000	5,889,677		567			4.300	4.332	JD	11,314	254,560	06/04/2018	06/15/2048
875127-BA-9	TAMPA ELEC SR NT			1	1.G FE	10,207,620	120.8840	12,251,545	10,135,000	10,200,162		(1,951)			4.100	4.054	JD	18,468	415,535	02/06/2018	06/15/2042
87612B-BL-5	TARGA RES PARTNERS LP SR NT			1	3.C FE	555,000	108.5000	602,175	555,000	555,000					6.500	6.500	JJ	16,635	18,038	01/22/2020	07/15/2027
87612B-BL-5	TARGA RES PARTNERS LP SR NT	LS		1	3.C FE	4,445,000	108.5000	4,822,825	4,445,000	4,445,000					6.500	6.500	JJ	133,227	144,463	01/22/2020	07/15/2027
87612B-BN-1	TARGA RES PARTNERS LP SR NT			1	3.C FE	1,315,000	112.6250	1,481,019	1,315,000	1,315,000					6.875	6.875	JJ	41,687	45,203	01/22/2020	01/15/2029
87612B-BN-1	TARGA RES PARTNERS LP SR NT	LS		1	3.C FE	3,685,000	112.6250	4,150,231	3,685,000	3,685,000					6.875	6.875	JJ	116,820	126,672	01/22/2020	01/15/2029
87612B-BQ-4	TARGA RES PARTNERS LP SR NT			1	3.C FE	4,000,000	108.5700	4,342,800	4,000,000	4,000,000					5.500	5.500	MS	73,333	167,444	11/15/2019	03/01/2030
87612B-BQ-4	TARGA RES PARTNERS LP SR NT	LS		1	3.C FE	1,000,000	108.5700	1,085,700	1,000,000	1,000,000					5.500	5.500	MS	18,333	41,861	11/15/2019	03/01/2030
87612B-AP-7	TARGA RES PARTNERS SR NT			1	3.C FE	3,214,129	100.5000	3,517,500	3,500,000	3,398,035		32,034			4.250	5.358	MN	19,007	148,750	05/15/2014	11/15/2023
87612E-AU-0	TARGET CORP NT			1	1.G FE	4,965,900	166.2240	8,311,207	5,000,000	4,972,988		801			7.000	7.055	JJ	161,389	350,000	01/14/2008	01/15/2038
87656X-A#-8	TATE & LYLE FIN SR NT		D		2.B	15,000,000	111.8640	16,779,529	15,000,000	15,000,000					4.060	4.060	AO	104,883	609,000	10/29/2015	10/29/2025
87656X-B*-1	TATE & LYLE FIN SR NT		D		2.B	16,000,000	113.6330	18,181,307	16,000,000	16,000,000					4.160	4.160	AO	114,631	665,600	10/29/2015	10/29/2027
87656X-B#-7	TATE & LYLE INTL FINANCE PLC SR NT		D		2.B	5,000,000	109.9730	5,498,643	5,000,000	5,000,000					3.410	3.410	MN	19,892	170,500	11/19/2019	11/19/2031
87656X-B@-9	TATE & LYLE INTL FINANCE PLC SR NT		D		2.B	6,000,000	109.7940	6,587,649	6,000,000	6,000,000					3.310	3.310	MN	23,170	198,600	11/19/2019	11/19/2029
87233Q-AA-6	TC PIPELINES LP SR NT			1	2.B FE	9,034,553	100.8450	8,543,587	8,472,000	8,505,610		(71,868)			4.650	3.763	JD	17,509	393,948	08/23/2012	06/15/2021
87233Q-AC-2	TC PIPELINES LP SR NT			1	2.B FE	36,130,682	112.4730	40,766,016	36,245,000	36,159,156		11,387			3.900	3.942	MN	141,356	1,413,555	02/05/2018	05/25/2027
87236Y-AF-5	TD AMERITRADE HOLDING CO SR NT			1	1.F FE	24,751,392	112.0490	28,565,889	25,494,000	24,922,238		78,980			3.300	3.702	AO	210,326	841,302	12/14/2018	04/01/2027
Q8806@-AA-7	TEC HEDLAND PTY LTD SEC NTS DUE 2042		B		2.B PL	53,670,000	95.7530	55,246,365	57,696,746	57,696,746				4,026,746	4.070	4.070	MJSD	6,523	450,083	10/22/2020	06/30/2042
87854X-AD-3	TECHNIPFMC PLC SR NT SER WI		D	1	2.B FE	18,622,691	103.3740	19,320,527	18,690,000	18,661,550		15,404			3.450	3.540	AO	161,201	644,805	05/24/2018	10/01/2022
878742-AV-7	TECK RES LTD CO GUARNT		A	1	2.C FE	2,523,222	102.1030	2,616,902	2,563,000	2,558,052		4,533			4.750	4.943	JJ	56,137	121,743	08/24/2011	01/15/2022
878742-AW-5	TECK RES LTD CO GUARNT		A	1	2.C FE	4,985,750	127.8480	6,392,392	5,000,000	4,987,858		285			6.250	6.271	JJ	144,097	312,500	06/29/2011	07/15/2041
878742-AZ-8	TECK RES LTD CO GUARNT		A	1	2.C FE	4,990,400	119.4360	5,971,821	5,000,000	4,991,727		191			5.400	5.413	FA	112,500	270,000	07/30/2012	02/01/2043
878744-AB-7	TECK RES LTD CO GUARNT		A	1	2.C FE	4,976,650	114.1850	5,709,248	5,000,000	4,980,293		500			5.200	5.231	MS	86,667	260,000	02/16/2012	03/01/2042
Y8564*-AB-0	TEEKAY SHUTTLE SR NT SER B		C		2.C FE	8,135,048	107.4350	8,739,886	8,135,048	8,135,048					4.960	4.960	JD	220,953	420,263	11/15/2013	12/31/2023
87927Y-AA-0	TELECOM ITALIA SPA 144A		D	1	3.A FE	5,692,000	108.7500	6,190,050	5,692,000	5,692,000					5.303	5.303	MN	44,873	282,966	05/22/2014	05/30/2024
87927Y-AA-0	TELECOM ITALIA SPA 144A	LS	D	1	3.A FE	4,308,000	108.7500	4,684,950	4,308,000	4,308,000					5.303	5.303	MN	33,962	214,163	05/22/2014	05/30/2024
87938W-AC-7	TELEFONICA EMISIONES SAU CO GUARNT		D		2.C FE	1,312,219	149.1600	1,419,999	952,000	1,294,650		(15,852)			7.045	3.920	JD	2,049	67,068	11/21/2019	06/20/2036
87938W-AP-8	TELEFONICA EMISIONES SAU CO GUARNT		D	1	2.C FE	20,000,000	100.5600	20,112,018	20,000,000	20,000,000					5.462	5.462	FA	409,650	1,092,400	02/07/2011	02/16/2021
87938W-AT-0	TELEFONICA EMISIONES SAU CO GUARNT		D		2.C FE	12,967,350	115.7640	15,049,294	13,000,000	12,976,386		3,282			4.103	4.132	MS	167,425	533,390	02/20/2018	03/08/2027
87938W-AT-0	TELEFONICA EMISIONES SAU CO GUARNT	LS	D		2.C FE	2,000,000	115.7640	2,315,276	2,000,000	2,000,000					4.103	4.132	MS	25,758	82,060	02/20/2018	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU CO GUARNT		D		2.C FE	10,240,681	128.1810	13,087,286	10,210,000	10,239,949		(610)			5.213	5.192	MS	167,067	532,247	10/17/2019	03/08/2047

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
87938W-AV-5	TELEFONICA EMISIONES SAU CO GUARNT		D		2.C FE	2,840,933	120.0480	3,121,248	2,600,000	2,830,692		(9,237)			4.665	3.949	MS	38,745	121,290	11/21/2019	03/06/2038
87938W-AW-3	TELEFONICA EMISIONES SAU CO GUARNT		D		2.C FE	163,920	125.4590	188,189	150,000	163,609		(259)			4.895	4.324	MS	2,346	7,343	10/17/2019	03/06/2048
87969N-AD-7	TELSTRA CORP LTD SR NT 144A		D	1	1.G FE	29,553,785	109.8220	32,891,791	29,950,000	29,756,093		41,407			3.125	3.288	AO	218,385	935,938	10/08/2015	04/07/2025
87969N-AD-7	TELSTRA CORP LTD SR NT 144A	LS	D	1	1.G FE	49,915	109.8220	54,911	50,000	49,960		9			3.125	3.288	AO	365	1,563	10/08/2015	04/07/2025
87971M-BD-4	TELUS CORP SR NT		A	1	2.A FE	35,123,495	109.8680	39,257,071	35,731,000	35,344,343		56,117			2.800	2.993	FA	375,176	1,000,468	02/12/2016	02/16/2027
87971M-BF-9	TELUS CORP SR NT		A	1	2.A FE	11,695,849	114.6580	13,501,008	11,775,000	11,713,799		7,771			3.700	3.787	MS	128,282	435,675	10/22/2018	09/15/2027
87971M-BF-9	TELUS CORP SR NT	LS	A	1	2.A FE	99,895	114.6580	114,658	100,000	99,929		9			3.700	3.787	MS	1,089	3,700	10/22/2018	09/15/2027
87971M-BH-5	TELUS CORP SR NT		A	1	2.A FE	3,324,262	131.3580	4,421,494	3,366,000	3,325,958		688			4.600	4.677	MN	19,355	154,836	06/07/2018	11/16/2048
87971M-BH-5	TELUS CORP SR NT	LS	A	1	2.A FE	1,613,738	131.3580	2,146,382	1,634,000	1,614,562		334			4.600	4.677	MN	9,396	75,164	06/07/2018	11/16/2048
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A			1	2.C FE	3,430,539	104.0610	3,569,838	3,430,539	3,430,539					6.052	6.052	MJSD	577	194,104	05/31/2007	12/30/2023
880451-AZ-2	TENNESSEE GAS PIPELINE CO GUARNT 144A			1	2.B FE	19,012,091	106.9340	20,370,939	19,050,000	19,014,908		2,817			2.900	2.923	MS	184,150	286,967	02/19/2020	03/01/2030
880451-AZ-2	TENNESSEE GAS PIPELINE CO GUARNT 144A	LS		1	2.B FE	5,938,160	106.9340	6,362,577	5,950,000	5,939,039		880			2.900	2.923	MS	57,517	89,630	02/19/2020	03/01/2030
N8505#-AB-0	TENNET HLDG B.V. SR GREEN NT SER B		B		1.G	45,628,000	113.5690	55,494,354	48,863,914	48,863,914				4,015,837	1.830	1.830	JJ	389,975	821,503	01/24/2019	01/24/2031
L9031*-AA-9	TERMINAL INVESTMENT LTD HOLDING SA SR NT		D		2.C PL	4,000,000	111.8630	4,474,537	4,000,000	4,000,000					4.970	4.970	AO	39,760	198,800	04/19/2018	04/19/2025
L9031*-AB-7	TERMINAL INVESTMENT LTD HOLDING SA SR NT		D		2.C PL	8,000,000	117.3400	9,387,194	8,000,000	8,000,000					5.100	5.100	AO	81,600	408,000	04/19/2018	04/19/2028
L9031*-AC-5	TERMINAL INVESTMENT LTD HOLDING SA SR NT		D		2.C PL	7,000,000	118.7670	8,313,668	7,000,000	7,000,000					5.200	5.200	AO	72,800	364,000	04/19/2018	04/19/2030
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A		D		3.B FE	18,727,562	110.5000	20,693,956	18,727,562	18,727,562					8.125	8.125	JAJO	380,404	1,516,076	04/11/2012	04/01/2037
88105#-AA-3	TERRAFORM PHX SR NT				2.C PL	24,130,944	105.3750	25,427,946	24,130,944	24,130,944					3.380	3.380	MJSD	2,266	224,297	09/22/2020	12/31/2043
88104L-AG-8	TERRAFORM PWR OPERATIN CO GUARNT 144A			1	3.C FE	40,000,000	107.0000	42,800,000	40,000,000	40,000,000					4.750	4.750	JJ	876,111	1,419,722	10/10/2019	01/15/2030
88167A-AE-1	TEVA PHARM NE CO GUARNT		D		3.C FE	50,530,540	96.1260	48,558,049	50,515,000	50,524,401		(1,541)			3.150	3.150	AO	397,806	1,591,223	10/06/2016	10/01/2026
88167A-AE-1	TEVA PHARM NE CO GUARNT	LS	D		3.C FE	6,467,750	96.1260	6,233,771	6,485,000	6,474,595		1,625			3.150	3.150	AO	51,069	204,278	10/06/2016	10/01/2026
88167A-AF-8	TEVA PHARM NE CO GUARNT		D		3.C FE	23,485,467	89.0000	21,342,200	23,980,000	23,520,850		9,154			4.100	4.208	AO	245,795	983,180	01/09/2017	10/01/2046
88167A-AF-8	TEVA PHARM NE CO GUARNT	LS	D		3.C FE	4,978,183	89.0000	4,467,800	5,020,000	4,981,594		822			4.100	4.208	AO	51,455	205,820	01/09/2017	10/01/2046
88165F-AG-7	TEVA PHARMACEUT FIN BV CO GUARNT		D	1	3.C FE	4,628,900	99.7500	4,987,500	5,000,000	4,906,274		45,035			2.950	3.952	JD	5,326	147,500	02/05/2014	12/18/2022
882384-AD-2	TEXAS EASTERN TRANSMISSI SR NT 144A			1	2.A FE	13,425,005	109.5990	14,795,869	13,500,000	13,444,574		6,814			3.500	3.566	JJ	217,875	472,500	01/10/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRANSMISSI SR NT 144A			1	2.A FE	19,348,345	111.0530	21,655,269	19,500,000	19,355,888		2,711			4.150	4.195	JJ	373,154	809,250	02/02/2018	01/15/2048
882484-AA-6	TEXAS HEALTH RES SR NT			1	1.C FE	20,000,000	135.5720	27,114,341	20,000,000	20,000,000					4.330	4.330	MN	110,656	866,000	04/28/2015	11/15/2055
882508-BD-5	TEXAS INSTRUMENTS INC SR NT			1	1.E FE	630,555	133.7970	762,642	570,000	628,846		(1,421)			4.150	3.153	MN	3,023	23,655	10/17/2019	05/15/2048
882508-BD-5	TEXAS INSTRUMENTS INC SR NT	LS		1	1.E FE	1,107,837	133.7970	1,204,171	900,000	1,101,688		(4,873)			4.150	3.153	MN	4,773	37,350	10/17/2019	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INC SR NT			1	1.E FE	115,740	124.6910	124,691	100,000	114,964		(645)			3.875	2.798	MS	1,141	3,875	10/17/2019	03/15/2039
882587-AZ-1	TEXAS-NEW MEXICO PR 1ST MTG 144A			1	1.F FE	32,334,851	160.1590	40,039,625	25,000,000	28,214,468		(78,765)			6.950	5.868	AO	434,375	1,737,500	04/03/2013	04/01/2043
88307*-AA-3	TEXOMA WIND LLC SR SEC NT DUE 2034				2.C PL	17,572,388	109.8090	19,296,063	17,572,388	17,572,388					4.120	4.120	JD	2,011	698,440	02/08/2017	06/30/2034
883203-BU-4	TEXTRON INC SR NT			1	2.B FE	14,970,150	109.8270	16,473,993	15,000,000	14,989,212		3,115			4.300	4.325	MS	215,000	645,000	01/23/2014	03/01/2024
883203-BV-2	TEXTRON INC SR NT			1	2.B FE	12,965,440	109.8710	13,964,608	12,710,000	12,828,892		(26,100)			3.875	3.630	MS	164,171	492,513	04/28/2015	03/01/2025
883203-BW-0	TEXTRON INC SR NT			1	2.B FE	9,924,200	112.7450	11,274,502	10,000,000	9,956,781		7,311			4.000	4.093	MS	117,778	400,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC SR NT			1	2.B FE	1,622,839	110.3860	1,885,392	1,708,000	1,642,387		9,026			3.650	4.363	MS	18,356	62,342	10/09/2018	03/15/2027
883203-BY-6	TEXTRON INC SR NT			1	2.B FE	4,606,000	110.3370	5,516,874	5,000,000	4,677,818		37,440			3.375	4.435	MS	56,250	168,750	01/14/2019	03/01/2028
G8781*-AB-7	THAMES WATER GTD SR SEC CL A SER 5		D		2.A	20,000,000	120.7090	24,141,879	20,000,000	20,000,000					4.270	4.270	AO	189,778	854,000	04/11/2019	04/11/2029
G87810-AD-1	THAMES WATER GTD SR SEC SER 6		B		2.A	14,227,000	110.2260	15,062,272	13,664,936	13,664,936				407,611	2.450	2.450	MS	92,068	320,801	03/22/2018	04/22/2028
G87810-AE-9	THAMES WATER GTD SR SEC SER 7		B		2.A	14,225,000	112.4420	15,365,123	13,664,936	13,664,936				407,611	2.550	2.550	MS	95,825	333,895	03/22/2018	03/22/2030
G87810-AF-6	THAMES WATER GTD SR SEC SER 8		B		2.A	7,113,500	114.2680	7,807,328	6,832,468	6,832,468				203,806	2.620	2.620	MS	49,228	171,530	03/22/2018	03/22/2033
G8781#-AC-1	THAMES WATER UTIL SR SECD GTD CL A3		D		2.A	25,000,000	110.9180	27,729,622	25,000,000	25,000,000					4.220	4.220	FA	363,389	1,055,000	02/27/2012	02/27/2027
887389-E@-9	THE TIMKEN COMPANY SENIOR NOTES				2.C	12,928,300	108.8580	14,627,810	13,437,576	13,437,576				1,104,355	4.020	4.020	MS	85,956	255,114	09/07/2017	09/07/2027
92203#-AU-2	THE VANGUARD GROUP, INC SR NT				1.G	28,000,000	98.0080	27,442,303	28,000,000	28,000,000					2.040	2.040	FA	209,440		08/19/2020	08/22/2032
92203#-AT-5	THE VANGUARD GROUP, INC SR NT				1.G	35,000,000	99.5860	34,855,265	35,000,000	35,000,000					1.940	1.940	FA	248,967		08/19/2020	08/22/2030
G9523#-AF-5	THE WEIR GROUP PLC SER B SR NT		D		3.A	20,000,000	103.2230	20,644,523	20,000,000	20,000,000					4.270	4.270	FA	320,250	854,000	02/16/2012	02/16/2022
883556-BF-8	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	19,946,000	110.2640	22,052,704	20,000,000	19,981,124		5,624			4.150	4.183	FA	345,833	830,000	12/04/2013	02/01/2024
883556-BG-6	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	6,994,960	145.3060	10,171,407	7,000,000	6,995,546		97			5.300	5.305	FA	154,583	371,000	12/04/2013	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	19,971,600	113.1830	22,636,561	20,000,000	19,984,661		2,774			3.650	3.667	JD	32,444	730,000	11/30/2015	12/15/2025
883556-BR-2	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	24,696,750	111.4770	27,869,286	25,000,000	24,815,383		29,102			2.950	3.092	MS	208,958	737,500	09/14/2016	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	4,642,700	112.4060	5,620,289	5,000,000	4,730,310		34,739			3.200	4.140	FA	60,444	160,000	05/21/2018	08/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556-BY-7	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	32,385,599	134.0870	43,879,987	32,725,000	32,404,739		6,328			4.100	4.161	FA	506,874	1,341,725	02/14/2018	08/15/2047
883556-BY-7	THERMO FISHER SCIENTIFIC SR NT	LS		1	2.A FE	908,202	134.0870	1,232,260	919,000	908,862		205			4.100	4.161	FA	14,234	37,679	02/14/2018	08/15/2047
883556-CG-5	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	9,884,000	124.9770	12,352,747	9,884,000	9,884,000					4.497	4.497	MS	118,529	222,242	03/23/2020	03/25/2030
883556-CG-5	THERMO FISHER SCIENTIFIC SR NT	LS		1	2.A FE	116,000	124.9770	144,974	116,000	116,000					4.497	4.497	MS	1,391	2,608	03/23/2020	03/25/2030
884903-BQ-7	THOMSON REUTERS CORP SR NT		A	1	2.B FE	9,938,100	109.6120	10,961,152	10,000,000	9,979,268		6,582			4.300	4.377	MN	45,389	430,000	11/14/2013	11/23/2023
884903-BT-1	THOMSON REUTERS CORP SR NT		A	1	2.B FE	5,618,197	109.8110	6,163,683	5,613,000	5,625,871		(4,238)			3.850	3.765	AO	45,621	216,101	11/21/2019	09/29/2024
884903-BV-6	THOMSON REUTERS CORP SR NT		A	1	2.B FE	9,957,000	112.1800	11,217,970	10,000,000	9,975,146		4,150			3.350	3.401	MN	42,806	335,000	05/02/2016	05/15/2026
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SR NT 144A			1	1.F FE	12,684,480	112.7040	13,524,483	12,000,000	12,298,249		(71,641)			4.125	3.427	MN	82,500	495,000	02/24/2015	11/01/2024
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SR NT 144A	LS		1	1.F FE	2,114,080	112.7040	2,254,080	2,000,000	2,049,708		(11,940)			4.125	3.427	MN	13,750	82,500	02/24/2015	11/01/2024
88732J-AN-8	TIME WARNER CABLE INC SR NT			1	2.C FE	16,379,091	148.1940	23,888,835	16,120,000	16,375,953		(9,207)			7.300	7.128	JJ	588,380	1,176,760	11/21/2019	07/01/2038
88732J-AU-2	TIME WARNER CABLE LLC SR SEC				2.C FE	353,829	142.3210	412,730	290,000	351,439		(1,994)			6.750	4.981	JD	870	19,575	10/17/2019	06/15/2039
88732J-BB-3	TIME WARNER CABLE LLC SR SEC			1	2.C FE	666,256	128.4850	783,760	610,000	664,511		(1,575)			5.500	4.803	MS	11,183	33,550	11/21/2019	09/01/2041
88731E-AF-7	TIME WARNER ENT SR SEC				2.C FE	1,189,016	116.8870	1,168,874	1,000,000	1,157,697		(31,320)			8.375	1.116	MS	24,660	41,875	07/21/2020	03/15/2023
88731E-AJ-9	TIME WARNER ENTERTAINMEN SR SEC				2.C FE	223,136	154.6900	247,504	160,000	219,012		(3,439)			8.375	4.495	JJ	6,179	13,400	10/17/2019	07/15/2033
887389-AJ-3	TIMKEN CO SR NT			1	2.C FE	29,492,267	107.4630	32,013,368	29,790,000	29,651,874		34,319			3.875	4.012	MS	384,787	1,154,363	08/15/2018	09/01/2024
887389-AK-0	TIMKEN CO SR NT			1	2.C FE	14,980,200	111.9910	16,798,637	15,000,000	14,983,910		1,647			4.500	4.516	JD	30,000	675,000	08/22/2018	12/15/2028
872540-AS-8	TJX COS INC SR NT			1	1.F FE	4,996,550	115.6460	5,782,277	5,000,000	4,996,876		326			3.750	3.761	AO	39,583	101,042	03/30/2020	04/15/2027
872540-AT-6	TJX COS INC SR NT			1	1.F FE	4,993,750	119.9920	5,999,607	5,000,000	4,994,138		388			3.875	3.890	AO	40,903	104,410	03/30/2020	04/15/2030
87264A-AU-9	T-MOBILE USA INC CO GUARNT			1	3.B FE	3,000,000	102.2340	3,067,005	3,000,000	3,000,000					4.500	4.500	FA	56,250	135,000	01/22/2018	02/01/2026
87264A-AV-7	T-MOBILE USA INC CO GUARNT			1	3.B FE	10,675,250	107.4890	11,501,323	10,700,000	10,681,248		2,169			4.750	4.835	FA	211,771	508,250	02/12/2018	02/01/2028
87264A-AV-7	T-MOBILE USA INC CO GUARNT	LS		1	3.B FE	4,224,750	107.4890	4,622,027	4,300,000	4,242,867		6,581			4.750	4.835	FA	85,104	204,250	02/12/2018	02/01/2028
87264A-AW-5	T-MOBILE USA INC SR SEC 144A			1	2.C FE	4,901,250	122.0370	6,101,850	5,000,000	4,903,509		2,259			4.375	4.526	AO	46,181	113,021	04/02/2020	04/15/2040
87264A-BC-8	T-MOBILE USA INC SR SEC 144A			1	2.C FE	7,496,775	113.8800	8,541,000	7,500,000	7,497,072		297			3.750	3.757	AO	59,375	145,313	04/02/2020	04/15/2027
87264A-BC-8	T-MOBILE USA INC SR SEC 144A	LS		1	2.C FE	2,498,925	113.8800	2,847,000	2,500,000	2,499,024		99			3.750	3.757	AO	19,792	48,438	04/02/2020	04/15/2027
87264A-BE-4	T-MOBILE USA INC SR SEC 144A			1	2.C FE	39,711,200	115.8200	46,328,000	40,000,000	39,728,601		17,401			3.875	3.963	AO	327,222	800,833	04/02/2020	04/15/2030
87264A-BH-7	T-MOBILE USA INC SR SEC 144A			1	2.C FE	5,451,316	104.0160	5,668,872	5,450,000	5,451,626		310			2.050	2.045	FA	58,035		09/22/2020	02/15/2028
87264A-BK-0	T-MOBILE USA INC SR SEC 144A			1	2.C FE	4,972,950	103.6720	5,183,600	5,000,000	4,973,178		228			3.000	3.036	FA	35,417		09/22/2020	02/15/2041
87264A-BM-6	T-MOBILE USA INC SR SEC 144A			1	2.C FE	9,832,462	102.8830	10,282,127	9,994,000	9,833,007		544			3.300	3.360	FA	77,870		10/19/2020	02/15/2051
87264A-BM-6	T-MOBILE USA INC SR SEC 144A	LS		1	2.C FE	4,995,638	102.8830	5,150,323	5,006,000	4,995,685		47			3.300	3.360	FA	39,005		10/19/2020	02/15/2051
87264A-BQ-7	T-MOBILE USA INC SR SEC 144A			1	2.C FE	748,088	106.1440	796,080	750,000	748,091		4			3.600	3.612	MN	4,725		10/19/2020	11/15/2060
89114Q-BX-5	TORONTO-DOMINION BANK SR NT SER GMTN		A		1.C FE	429,407	100.1190	430,511	430,000	429,986		203			2.550	2.598	JJ	4,752	10,965	01/18/2018	01/25/2021
89114Q-BX-5	TORONTO-DOMINION BANK SR NT SER GMTN	LS	A		1.C FE	569,213	100.1190	570,678	570,000	569,982		269			2.550	2.598	JJ	6,299	14,535	01/18/2018	01/25/2021
891160-MJ-9	TORONTO-DOMINION BANK SUB		A	1	1.F FE	19,707,452	113.3310	22,373,855	19,742,000	19,715,517		1,991			3.625	3.640	MS	210,718	715,648	09/08/2016	09/15/2031
891160-MJ-9	TORONTO-DOMINION BANK SUB	LS	A	1	1.F FE	257,549	113.3310	292,395	258,000	257,654		26			3.625	3.640	MS	2,754	9,353	09/08/2016	09/15/2031
891906-AD-1	TOTAL SYSTEM SVCS IN SR NT			1	2.C FE	14,966,400	100.5500	15,082,557	15,000,000	14,998,185		7,124			3.800	3.849	AO	142,500	570,000	03/14/2016	04/01/2021
891906-AE-9	TOTAL SYSTEM SVCS IN SR NT			1	2.C FE	9,991,600	108.1480	10,814,775	10,000,000	9,995,775		1,634			4.000	4.019	JD	33,333	400,000	05/09/2018	06/01/2023
891906-AF-6	TOTAL SYSTEM SVCS IN SR NT			1	2.C FE	14,963,400	118.3130	17,747,017	15,000,000	14,971,489		3,177			4.450	4.480	JD	55,625	667,500	05/09/2018	06/01/2028
G9000#-AD-2	TOTTENHAM HOTSPUR STADIUM LTD SR NT SEC		B		2.A PL	42,479,500	94.3700	45,134,600	47,827,275	47,827,275				1,426,639	2.790	2.790	JJ	615,298	1,026,207	09/18/2019	01/15/2050
892331-AG-4	TOYOTA MOTOR CORP SR NT		D		1.E FE	7,000,000	111.2440	7,787,066	7,000,000	7,000,000					2.760	2.760	JJ	96,063	193,200	06/25/2019	07/02/2029
89233P-5F-9	TOYOTA MTR CRED SR NT MTN DTD 09/15/11		C	1	1.E FE	6,982,360	102.1430	7,149,999	7,000,000	6,998,551		1,998			3.400	3.430	MS	70,078	238,000	09/08/2011	09/15/2021
892356-AA-4	TRACTOR SUPPLY CO SR NT			1	2.B FE	35,074,165	100.5080	35,604,896	35,425,000	35,079,461		5,296			1.750	1.859	MN	105,045		11/19/2020	11/01/2030
89255#-AA-9	TRADEMARK ROYALTY SR SEC NTS DUE 2048				1.F PL	34,000,000	127.2460	43,263,514	34,000,000	34,000,000					4.920	4.920	MON	139,400	1,672,800	07/03/2018	07/01/2048
L9082*-AF-6	TRAFIGURA FDG SA SR NT SER C-15		D		2.A PL	15,000,000	109.2310	16,384,706	15,000,000	15,000,000					5.530	5.530	AO	193,550	829,500	05/24/2017	03/25/2023
L9082*-AJ-8	TRAFIGURA FDG SA SR NT SER C-15		D		2.A PL	11,000,000	101.5240	11,167,615	11,000,000	11,000,000					7.110	7.110	AO	182,490	782,100	09/30/2015	04/07/2021
L9082*-AQ-2	TRAFIGURA FUNDING SA SR NT SER A		D		2.A PL	10,000,000	110.5940	11,059,424	10,000,000	10,000,000					4.010	4.010	MS	106,933	200,500	03/25/2020	03/25/2025
L9082*-AR-0	TRAFIGURA FUNDING SA SR NT SER B		D		2.A PL	5,000,000	112.7480	5,637,392	5,000,000	5,000,000					4.170	4.170	MS	55,600	104,250	03/25/2020	03/25/2027
L9082*-AM-1	TRAFIGURA FUNDNG SR SEC SER A		D		2.A PL	5,000,000	109.9650	5,498,244	5,000,000	5,000,000					5.550	5.550	MN	24,667	277,500	05/29/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDNG SR SEC SER B		D		2.A PL	5,000,000	116.7660	5,838,299	5,000,000	5,000,000					5.720	5.720	MN	25,422	286,000	05/29/2018	05/29/2025
893526-BY-8	TRANSCANADA PIPELINE LTD DEB		A		2.A FE	2,996,399	100.0000	3,000,000	3,000,000	3,000,000		316			9.875	9.886	JJ	148,125	296,250	06/01/1993	01/01/2021
89352H-AB-5	TRANS-CANADA PIPELINES NT		A	1	2.A FE	7,977,680	135.0070	10,800,600	8,000,000	7,984,144		632			5.850	5.870	MS	137,800	468,000	03/15/2006	03/15/2036
89352H-AM-1	TRANS-CANADA PIPELINES SR NT		A	1	2.A FE	8,930,502	122.2020	10,857,679	8,885,000	8,928,180		(2,379)			4.625	4.575	MS	136,977	410,931	07/13/2018	03/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89352H-AW-9	TRANSCANADA PIPELINES SR NT SER 10YR		A	1	2.A FE	30,640,202	118.1150	36,313,199	30,744,000	30,661,912		9,220			4.250	4.293	MN	166,957	1,306,620	10/10/2018	05/15/2028
89352H-AW-9	TRANSCANADA PIPELINES SR NT SER 10YR	LS	A	1	2.A FE	2,748,267	118.1150	3,258,786	2,759,000	2,750,677		941			4.250	4.293	MN	14,983	117,258	10/10/2018	05/15/2028
89352H-AY-5	TRANSCANADA PIPELINES SR NT SER 30YR		A	1	2.A FE	9,916	129.3110	12,931	10,000	9,919		1			4.875	4.892	MN	62	488	10/04/2018	05/15/2048
89352H-AY-5	TRANSCANADA PIPELINES SR NT SER 30YR	LS	A	1	2.A FE	19,936,284	129.3110	25,849,316	19,990,000	19,938,653		851			4.875	4.892	MN	124,521	974,513	10/04/2018	05/15/2048
89356B-AC-2	TRANSCANADA TR CO GUARFRN		A	1	2.C FE	203,054	106.0000	212,000	200,000	202,659		(357)			5.300	5.048	MS	3,121	10,600	11/21/2019	03/15/2077
893574-AF-0	TRANSCONT GAS PIPE CORP SR NT			1	2.B FE	127,968	116.3760	139,651	120,000	127,693		(229)			4.450	3.997	FA	2,225	5,340	10/17/2019	08/01/2042
893574-AK-9	TRANSCONT GAS PIPE LINE SR NT			1	2.B FE	10,262,922	115.3940	11,883,270	10,298,000	10,271,747		3,008			4.000	4.041	MS	121,288	411,920	11/21/2019	03/15/2028
893574-AK-9	TRANSCONT GAS PIPE LINE SR NT	LS		1	2.B FE	1,989	115.3940	2,308	2,000	1,992		1			4.000	4.041	MS	24	80	11/21/2019	03/15/2028
893574-AM-5	TRANSCONT GAS PIPE LINE SR NT			1	2.B FE	4,964,093	121.4070	6,070,367	5,000,000	4,965,472		623			4.600	4.645	MS	67,722	230,000	09/21/2018	03/15/2048
893647-BE-6	TRANSDIGM INC SR SEC 144A			1	4.A FE	252,344	106.5000	266,250	250,000	251,557		(429)			6.250	6.033	MS	4,601	15,625	01/30/2019	03/15/2026
89366L-AA-2	TRANSELEC SA SR NT 144A		D		2.B FE	5,062,500	108.2510	5,412,550	5,000,000	5,035,495		(12,795)			4.625	4.330	JJ	99,566	231,250	10/31/2018	07/26/2023
89366L-AD-6	TRANSELEC SA SR NT 144A		D	1	2.B FE	7,530,491	110.5000	8,399,105	7,601,000	7,570,136		6,850			4.250	4.361	JJ	149,856	323,043	11/29/2016	01/14/2025
89366L-AE-4	TRANSELEC SA SR NT 144A		D	1	2.B FE	7,044,738	112.7510	8,301,856	7,363,000	7,132,724		23,494			3.875	4.340	JJ	133,940	285,316	02/10/2017	01/12/2029
210314-AB-6	TRANSMANTARO SR NT 144A		D		2.C FE	20,153,110	118.1260	22,443,940	19,000,000	20,128,215		(24,895)			4.700	4.018	AO	186,042	728,500	09/09/2020	04/16/2034
89388A-AA-0	TRANSPORT DE GAS PERU SR NT 144A		D	1	2.A FE	14,704,000	112.0010	16,520,148	14,750,000	14,721,616		4,665			4.250	4.291	AO	106,220	626,875	02/16/2017	04/30/2028
89387Y-AC-5	TRANSPRTDRA DE GAS INTL SR NT 144A		D	1	2.C FE	8,000,000	118.0010	9,440,080	8,000,000	8,000,000					5.550	5.550	MN	74,000	444,000	10/17/2018	11/01/2028
89400P-AG-8	TRANSURBAN FINANCE CO GUARNT 144A		D	1	2.A FE	14,891,100	111.2590	16,688,879	15,000,000	14,930,782		9,808			3.375	3.458	MS	139,219	506,250	09/15/2016	03/22/2027
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A		D	1	2.A FE	25,883,424	104.9030	27,169,997	25,900,000	25,883,830		406			2.450	2.457	MS	185,077		09/09/2020	03/16/2031
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A	LS	D	1	2.A FE	4,696,992	104.9030	4,930,463	4,700,000	4,697,066		74			2.450	2.457	MS	33,585		09/09/2020	03/16/2031
Q9194*-AN-9	TRANSURBAN QUEENSLAND PTY LTD SR SEC NT		D		2.B FE	39,000,000	102.5830	40,007,433	39,000,000	39,000,000					4.160	4.160	MN	207,307	1,622,400	05/15/2019	05/15/2034
89407#-AG-3	TRANSWESTERN PIPELINE CO SER B SR NT				2.C	5,000,000	116.3160	5,815,823	5,000,000	5,000,000					5.660	5.660	JD	17,294	283,000	12/09/2009	12/09/2024
89417E-AK-5	TRAVELERS COS INC SR NT			1	1.F FE	9,921,600	132.1960	13,219,586	10,000,000	9,929,304		1,578			4.300	4.347	FA	150,500	430,000	08/18/2015	08/25/2045
896239-AB-6	TRIMBLE INC SR NT			1	2.C FE	4,998,200	108.3230	5,416,133	5,000,000	4,999,070		353			4.150	4.158	JD	9,222	207,500	06/07/2018	06/15/2023
896239-AC-4	TRIMBLE INC SR NT			1	2.C FE	16,446,885	119.6590	19,504,358	16,300,000	16,428,350		(14,616)			4.900	4.770	JD	35,498	798,700	11/21/2019	06/15/2028
89636D-AA-4	TRINIDAD GEN UNLTD SR NT 144A		D		3.A FE	14,748,000	106.1000	15,915,000	15,000,000	14,839,616		23,968			5.250	5.473	MN	124,688	787,500	10/27/2016	11/04/2027
89641U-AA-9	TRINITY ACQUISITION PLC CO GUARNT			1	2.B FE	30,741,680	110.1950	33,334,967	30,251,000	30,427,492		(62,640)			4.625	4.386	FA	528,552	1,399,109	11/02/2015	08/15/2023
89641U-AC-5	TRINITY ACQUISITION PLC CO GUARNT			1	2.B FE	35,483,708	116.5090	40,871,264	35,080,000	35,333,035		(42,934)			4.400	4.243	MS	454,481	1,543,520	02/09/2018	03/15/2026
896516-AA-9	TRINITY HEALTH CREDIT GR SEC			1	1.D FE	27,047,296	122.6960	33,743,870	27,502,000	27,081,853		9,328			4.125	4.225	JD	94,538	1,134,458	04/25/2017	12/01/2045
89566E-AG-3	TRISTATE GEN&TRANS ASSN 1ST MTG			1	1.G FE	7,397,108	108.9690	8,063,723	7,400,000	7,398,673		317			3.700	3.705	MN	45,633	273,800	08/28/2015	11/01/2024
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST MTG			1	1.G FE	7,856,576	123.3370	9,373,607	7,600,000	7,841,415		(5,776)			4.700	4.479	MN	59,533	357,200	04/06/2018	11/01/2044
89566E-AK-4	TRISTATE GEN&TRANS ASSN 1ST MTG			1	1.G FE	13,471,149	115.5070	16,113,216	13,950,000	13,503,480		9,183			4.250	4.461	JD	49,406	592,875	02/14/2018	06/01/2046
89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MTG 144A			1	1.G FE	19,601,800	137.8290	27,565,760	20,000,000	19,670,980		8,601			6.000	6.146	JD	53,333	1,200,000	06/03/2010	06/15/2040
89566E-B@-6	TRI-STATE GENERATION& TRN 1STMTG 2014B-3				1.G FE	15,000,000	115.6460	17,346,952	15,000,000	15,000,000					4.450	4.450	AO	166,875	667,500	10/31/2014	10/01/2045
G8967#-AR-4	TRITON CONTAINER INT LTD 2015-A-1 SR SEC				2.C FE	4,000,000	101.4620	4,058,478	4,000,000	4,000,000					3.230	3.230	MS	32,659	96,900	03/05/2015	03/31/2022
G8967#-AJ-2	TRITON CONTAINER SR NT SER 2011-A-2				2.C FE	6,000,000	105.9190	6,355,156	6,000,000	6,000,000					5.150	5.150	JD	858	257,500	06/27/2011	06/30/2023
89788J-AC-3	TRUIST BANK SR NT FRN SER BKNT			1	1.F FE	500,000	100.7780	503,889	500,000	500,000					0.800	0.820	MJSD	260	3,232	03/04/2020	03/09/2023
89788K-AA-4	TRUIST BANK SUB SER BKNT			1	1.G FE	1,497,600	104.9160	1,573,746	1,500,000	1,497,775		175			2.250	2.268	MS	10,313	17,063	03/04/2020	03/11/2030
87305Q-BH-3	TTX CO MTN DTD 6/18/99 PT 7/1/14 144A				1.F FE	50,049,030	136.5600	66,231,697	48,500,000	49,295,840		(70,323)			7.070	6.807	JD	285,746	3,428,950	08/11/2004	07/01/2029
87305Q-CB-5	TTX CO NT 144A			1	1.F FE	5,063,650	141.6960	7,084,803	5,000,000	5,053,142		(1,394)			5.875	5.784	JD	24,479	293,750	06/27/2011	12/01/2040
87305Q-CD-1	TTX CO NT 144A			1	1.F FE	9,966,700	104.7160	10,471,645	10,000,000	9,992,959		3,600			3.050	3.089	MN	38,972	305,000	11/15/2012	11/15/2022
87305Q-CH-2	TTX CO SR NT 144A			1	1.F FE	9,998,500	111.3270	11,132,713	10,000,000	9,999,338		150			3.600	3.602	JJ	166,000	360,000	11/13/2014	01/15/2025
87305Q-CJ-8	TTX CO SR NT 144A			1	1.F FE	7,193,105	118.1020	9,371,408	7,935,000	7,267,627		15,182			3.900	4.474	FA	128,944	309,465	05/16/2018	02/01/2045
87305Q-CM-1	TTX CO SR NT 144A			1	1.F FE	12,171,878	124.2900	15,480,297	12,455,000	12,186,220		5,603			4.200	4.340	JJ	261,555	523,110	05/16/2018	07/01/2046
87305Q-CN-9	TTX CO SR NT 144A			1	1.F FE	11,974,560	132.8820	15,945,801	12,000,000	11,975,368		422			4.600	4.613	FA	230,000	552,000	01/11/2019	02/01/2049
898813-AM-2	TUCSON ELEC PWR CO SR NT			1	1.G FE	39,778,000	119.0420	47,616,988	40,000,000	39,803,943		4,381			5.000	5.036	MS	588,889	2,000,000	03/05/2014	03/15/2044
898813-AP-5	TUCSON ELEC PWR CO SR NT			1	1.G FE	31,243,570	108.8700	34,157,856	31,375,000	31,312,238		13,760			3.050	3.101	MS	281,765	956,938	05/19/2016	03/15/2025
898813-AK-6	TUCSON ELEC PWR SR NT			1	1.G FE	17,866,602	102.9270	17,725,101	17,221,000	17,290,861		(77,341)			5.150	4.657	MN	113,324	886,882	05/22/2012	11/15/2021
898813-AK-6	TUCSON ELEC PWR SR NT	LS		1	1.G FE	305,173	102.9270	287,167	279,000	281,833		(3,134)			5.150	4.657	MN	1,836	14,369	05/22/2012	11/15/2021
898813-AL-4	TUCSON ELEC PWR SR NT			1	1.G FE	26,832,475	106.3840	28,617,304	26,900,000	26,883,469		7,046			3.850	3.879	MS	304,941	1,035,650	09/13/2012	03/15/2023
898813-AL-4	TUCSON ELEC PWR SR NT	LS		1	1.G FE	99,675	106.3840	106,384	100,000	99,920		34			3.850	3.879	MS	1,134	3,850	09/13/2012	03/15/2023
G1262*-AE-4	TURIA HOLDCO SLU SEC		D		4.C PL	6,297,903	101.2000	6,367,742	6,292,236	6,299,622		1,666			6.000	5.979	JUN	72,679	112,233	12/18/2020	12/31/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
873128-AC-2	TWE US FIN CO SR NT SER C		D		2.C	17,000,000	108.8830	18,510,159	17,000,000	17,000,000					4.380	4.380	JD	31,025	744,600	12/16/2013	12/16/2023
873128-AD-0	TWE US FIN CO SR NT SER D		D		2.C	5,000,000	111.9070	5,595,329	5,000,000	5,000,000					4.530	4.530	JD	9,438	226,500	12/16/2013	12/16/2025
87318*-AA-2	TWE USA PARTNERSHIP SER A GTD SR NT		D		2.B PL	8,000,000	108.2540	8,660,334	8,000,000	8,000,000					3.720	3.720	JD	3,307	297,600	06/27/2017	06/27/2027
87318*-AB-0	TWE USA PARTNERSHIP SER B GTD SR NT		D		2.B PL	2,000,000	104.6840	2,093,677	2,000,000	2,000,000					3.820	3.820	JD	849	76,400	06/27/2017	06/27/2029
902133-AT-4	TYCO ELECTRONICS GRP S CO GUARNT		D	1	1.G FE	9,975,700	111.8490	11,184,914	10,000,000	9,986,491		2,352			3.700	3.729	FA	139,778	370,000	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GRP S CO GUARNT		D	1	1.G FE	4,080,247	111.0340	4,883,296	4,398,000	4,147,476		32,298			3.125	4.117	FA	51,921	137,438	01/07/2019	08/15/2027
902133-AU-1	TYCO ELECTRONICS GRP S CO GUARNT	LS	D	1	1.G FE	6,357,713	111.0340	7,612,523	6,856,000	6,464,972		50,410			3.125	4.117	FA	80,939	214,250	01/07/2019	08/15/2027
902494-AT-0	TYSON FOODS INC CO GUARNT			1	2.B FE	3,584,295	104.8630	3,670,206	3,500,000	3,514,660		(9,576)			4.500	4.200	JD	7,000	157,500	07/31/2012	06/15/2022
902494-AX-1	TYSON FOODS INC CO GUARNT			1	2.B FE	8,197,720	111.0530	8,867,559	7,985,000	8,093,841		(27,693)			3.950	3.546	FA	119,154	315,408	01/17/2017	08/15/2024
902494-BC-6	TYSON FOODS INC SR NT			1	2.B FE	29,949,900	114.2220	34,266,739	30,000,000	29,965,843		4,657			3.550	3.570	JD	85,792	1,065,000	05/23/2017	06/02/2027
902494-BD-4	TYSON FOODS INC SR NT			1	2.B FE	11,929,920	132.8000	15,936,059	12,000,000	11,934,185		1,261			4.550	4.586	JD	43,983	546,000	05/23/2017	06/02/2047
902494-BJ-1	TYSON FOODS INC SR NT			1	2.B FE	6,975,290	115.0270	8,051,855	7,000,000	6,981,186		3,212			4.000	4.058	MS	93,333	280,000	02/13/2019	03/01/2026
902494-BK-8	TYSON FOODS INC SR NT			1	2.B FE	9,240,336	121.3050	11,211,026	9,242,000	9,240,594		141			4.350	4.352	MS	134,009	402,027	02/13/2019	03/01/2029
902494-BK-8	TYSON FOODS INC SR NT	LS		1	2.B FE	5,756,964	121.3050	6,984,753	5,758,000	5,757,124		88			4.350	4.352	MS	83,491	250,473	02/13/2019	03/01/2029
902674-XN-5	UBS AG LONDON SR NT 144A		D		1.D FE	3,319,458	140.9020	4,576,512	3,248,000	3,318,239		(1,316)			4.500	4.479	JD	2,030	146,160	06/09/2020	06/26/2048
902674-XN-5	UBS AG LONDON SR NT 144A	LS	D		1.D FE	9,018,598	140.9020	12,761,536	9,057,000	9,020,215		665			4.500	4.479	JD	5,661	407,565	06/09/2020	06/26/2048
90261A-AB-8	UBS AG STAMFORD CT SUB		D		2.A FE	2,781,000	110.6730	2,766,827	2,500,000	2,563,184		(35,952)			7.625	5.971	FA	70,955	190,625	10/08/2013	08/17/2022
902613-AA-6	UBS GRP AG SR NT 144A		D	1	1.G FE	18,027,800	111.8810	20,138,660	18,000,000	18,024,437		(2,444)			3.126	3.110	FA	215,694	562,680	08/06/2019	08/13/2030
902613-AA-6	UBS GRP AG SR NT 144A	LS	D	1	1.G FE	2,000,000	111.8810	2,237,629	2,000,000	2,000,000					3.126	3.110	FA	23,966	62,520	08/06/2019	08/13/2030
902613-AC-2	UBS GRP AG SR NT 144A		D	1	1.G FE	10,000,000	101.1200	10,111,962	10,000,000	10,000,000					1.364	1.364	JJ	57,212		07/27/2020	01/30/2027
90351D-AF-4	UBS GRP FUNDING CO GUARNT 144A		D		1.G FE	31,283,987	115.6010	35,951,959	31,100,000	31,231,159		(22,549)			4.125	4.034	AO	270,829	1,282,875	11/21/2019	04/15/2026
90351D-AH-0	UBS GRP FUNDING CO GUARNT 144A		D		1.G FE	4,997,000	102.5420	5,127,112	5,000,000	4,999,372		564			2.650	2.662	FA	55,208	132,500	08/03/2016	02/01/2022
90351D-AB-3	UBS GRP FUNDING SR NT 144A		D		1.G FE	15,094,852	114.5060	17,301,827	15,110,000	15,106,889		1,448			4.125	4.129	MS	167,941	621,019	06/09/2020	09/24/2025
90352J-AB-9	UBS GRP FUNDING SWITZE CO GUARFRN 144A		D	1	1.G FE	3,037,560	101.1470	3,034,408	3,000,000	3,020,054		(14,172)			1.433	0.949	FMAN	4,656	69,015	10/02/2019	05/23/2023
90352J-AD-5	UBS GRP FUNDING SWITZE CO GUARFRN 144A		D	1	1.G FE	4,022,800	100.9700	4,038,789	4,000,000	4,013,082		(7,893)			1.171	0.968	FMAN	5,985	82,183	10/02/2019	08/15/2023
90352J-AC-7	UBS GRP FUNDING SWITZE CO GUARNT 144A		D	1	1.G FE	10,397,472	117.0770	12,123,291	10,355,000	10,394,209		(3,262)			4.253	4.180	MS	119,886	432,849	06/09/2020	03/23/2028
90265E-AM-2	UDR INC CO GUARMTN DTD 06/16/17			1	2.A FE	14,964,600	111.7930	16,768,995	15,000,000	14,975,693		3,273			3.500	3.528	JJ	262,500	525,000	06/07/2017	07/01/2027
90265E-AT-7	UDR INC CO GUARMTN DTD 07/21/20			1	2.A FE	9,989,400	101.8110	10,181,090	10,000,000	9,989,746		346			2.100	2.110	FA	93,333		07/14/2020	08/01/2032
90265E-AL-4	UDR INC CO GUARMTN DTD 08/23/16			1	2.A FE	23,894,888	109.7520	27,325,005	24,897,000	24,267,040		97,912			2.950	3.442	MS	244,821	734,462	01/19/2017	09/01/2026
90265E-AK-6	UDR INC CO GUARMTN DTD 09/22/15			1	2.A FE	17,559,520	113.5230	19,980,118	17,600,000	17,578,807		3,974			4.000	4.028	AO	176,000	704,000	09/15/2015	10/01/2025
90265E-AP-5	UDR INC CO GUARNT			1	2.A FE	24,999,500	119.0850	29,771,150	25,000,000	24,999,589		42			4.400	4.400	JJ	473,611	1,100,000	10/17/2018	01/26/2029
90265E-AN-0	UDR INC CO GUARNT SER GMTN			1	2.A FE	19,682,790	112.1890	21,876,933	19,500,000	19,666,381		(21,312)			3.500	3.360	JJ	314,708	682,500	11/05/2019	01/15/2028
G91608-AA-6	UK POWER NETWORKS SVCS HLDG SR NT		D		2.A	28,000,000	103.5410	28,991,567	28,000,000	28,000,000					5.000	5.000	JD	66,111	1,400,000	12/14/2011	12/14/2021
904311-AA-5	UNDER ARMOUR INC SR NT			1	4.A FE	6,103,283	100.6250	6,165,294	6,127,000	6,113,105		2,289			3.250	3.299	JD	8,850	199,128	06/20/2016	06/15/2026
904311-AA-5	UNDER ARMOUR INC SR NT	LS		1	4.A FE	12,818,547	100.6250	12,953,456	12,873,000	12,841,116		5,252			3.250	3.299	JD	18,594	418,373	06/20/2016	06/15/2026
904764-AH-0	UNILEVER CAPITAL CORP NT			1	1.E FE	4,163,840	147.2390	5,889,544	4,000,000	4,102,099		(5,921)			5.900	5.603	MN	30,156	236,000	02/09/2006	11/15/2032
906548-CR-1	UNION ELEC CO 1ST MTG			1	1.F FE	5,827,984	111.6000	6,509,633	5,833,000	5,828,325		342			2.950	2.960	MS	50,666	83,647	03/17/2020	03/15/2030
906548-CR-1	UNION ELEC CO 1ST MTG	LS		1	1.F FE	4,163,416	111.6000	4,650,376	4,167,000	4,163,660		244			2.950	2.960	MS	36,195	59,756	03/17/2020	03/15/2030
906548-CL-4	UNION ELEC CO SR SEC			1	1.F FE	6,965,070	118.2770	8,279,392	7,000,000	6,968,439		794			3.650	3.678	AO	53,939	255,500	06/20/2016	04/15/2045
907818-CF-3	UNION PACIFIC CORP DEB			1	2.A FE	4,944,750	134.9990	6,749,950	5,000,000	4,973,499		2,402			6.625	6.711	FA	138,021	331,250	01/26/1999	02/01/2029
907818-DF-2	UNION PACIFIC CORP SR NT			1	2.A FE	7,445,236	144.0600	14,405,962	10,000,000	7,775,822		45,890			5.780	8.059	JJ	266,522	578,000	12/20/2010	07/15/2040
907818-EB-0	UNION PACIFIC CORP SR NT			1	2.A FE	3,010,026	117.0290	3,393,851	2,900,000	3,002,624		(6,021)			3.375	3.055	FA	40,781	97,875	11/21/2019	02/01/2035
907818-EF-1	UNION PACIFIC CORP SR NT			1	2.A FE	6,967,310	123.0370	8,612,617	7,000,000	6,970,523		675			4.050	4.077	MN	36,225	283,500	10/26/2015	11/15/2045
907818-EH-7	UNION PACIFIC CORP SR NT			1	2.A FE	936,270	109.3520	1,093,518	1,000,000	955,001		7,765			2.750	3.715	MS	9,167	27,500	07/05/2018	03/01/2026
907818-EJ-3	UNION PACIFIC CORP SR NT			1	2.A FE	9,868,200	122.2100	12,221,048	10,000,000	9,880,161		2,672			4.050	4.127	MS	135,000	405,000	02/25/2016	03/01/2046
907818-EM-6	UNION PACIFIC CORP SR NT			1	2.A FE	6,733,675	122.3740	8,859,885	7,240,000	6,762,199		7,536			3.799	4.182	AO	68,762	275,048	12/22/2016	10/01/2051
907818-ET-1	UNION PACIFIC CORP SR NT			1	2.A FE	499,690	101.2400	506,198	500,000	499,953		105			3.200	3.222	JD	1,022	16,000	06/05/2018	06/08/2021
907818-EV-6	UNION PACIFIC CORP SR NT			1	2.A FE	15,315,406	125.7350	19,218,538	15,285,000	15,315,640		(774)			4.375	4.356	MS	206,188	664,672	06/09/2020	09/10/2038
907818-EW-4	UNION PACIFIC CORP SR NT			1	2.A FE	15,128,082	133.6250	20,204,090	15,120,000	15,128,127		(238)			4.500	4.496	MS	209,790	680,400	10/17/2019	09/10/2048
907818-EY-0	UNION PACIFIC CORP SR NT			1	2.A FE	15,413,348	118.7200	18,170,044	15,305,000	15,398,783		(8,333)			3.950	3.855	MS	186,402	598,524	06/09/2020	09/10/2028
907818-FH-6	UNION PACIFIC CORP SR NT			1	2.A FE	11,336,108	107.6510	12,175,361	11,310,000	11,334,035		(2,072)			2.400	2.374	FA	110,084	139,490	02/11/2020	02/05/2030

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
907818-FK-9	UNION PACIFIC CORP SR NT			1	2.A FE	14,994	114.0000	17,100	15,000	14,994		0			3.250	3.252	FA	198	251	01/28/2020	02/05/2050
907818-FK-9	UNION PACIFIC CORP SR NT	LS		1	2.A FE	4,983,056	114.0000	5,682,892	4,985,000	4,983,092		36			3.250	3.252	FA	65,705	83,256	01/28/2020	02/05/2050
907818-FD-5	UNION PACIFIC SR NT MTN DTD 08/05/19			1	2.A FE	5,233,200	115.7510	5,787,549	5,000,000	5,223,625		(8,965)			3.550	3.222	FA	67,056	182,431	12/04/2019	08/15/2039
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC				3.A FE	589,410	98.0670	578,019	589,410	589,410					3.650	3.650	JJ	10,398	20,927	10/23/2017	01/07/2026
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA				1.E FE	216,427	104.3040	225,742	216,427	216,427					4.150	4.150	FA	3,144	4,673	01/28/2019	08/25/2031
90932M-AA-3	UNITED AIR 2019-2 A PTT PTC SER A				2.A FE	196,257	95.6080	187,638	196,257	196,257					2.900	2.900	MN	949	6,450	09/03/2019	05/01/2028
90964*-AG-0	UNITED BOTTLING MGMT CO SER A SR NT				2.A PL	18,000,000	115.8450	20,852,049	18,000,000	18,000,000					3.990	3.990	JD	19,950	718,200	12/21/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MGMT CO SER B SR NT				2.A PL	14,000,000	121.9530	17,073,466	14,000,000	14,000,000					4.240	4.240	JD	16,489	593,600	12/21/2016	12/21/2031
91020Q-B*-7	UNITED ENERGY DISTRIBUTION PTY LTD		D		1.G FE	15,000,000	108.3480	16,252,215	15,000,000	15,000,000					3.590	3.590	AO	116,675	538,500	10/13/2015	10/13/2025
911312-AJ-5	UNITED PARCEL SERVICE SR NT			1	1.G FE	6,964,090	156.8960	10,982,691	7,000,000	6,972,314		893			6.200	6.238	JJ	200,122	434,000	01/10/2008	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE SR NT				1.G FE	2,603,115	120.5710	3,014,267	2,500,000	2,599,470		(3,064)			3.625	3.365	AO	22,656	90,625	10/29/2019	10/01/2042
911312-BK-1	UNITED PARCEL SERVICE SR NT			1	1.G FE	9,862,468	104.5910	10,396,356	9,940,000	9,905,492		14,696			2.500	2.660	AO	62,125	248,500	12/27/2017	04/01/2023
911312-BN-5	UNITED PARCEL SERVICE SR NT			1	1.G FE	8,063,425	126.7890	11,166,298	8,807,000	8,097,326		13,931			3.750	4.256	MN	42,200	330,263	06/25/2018	11/15/2047
911312-BN-5	UNITED PARCEL SERVICE SR NT	LS		1	1.G FE	1,092,275	126.7890	1,512,592	1,193,000	1,096,867		1,887			3.750	4.256	MN	5,716	44,738	06/25/2018	11/15/2047
911312-BY-1	UNITED PARCEL SERVICE SR NT			1	1.G FE	9,962,300	125.0880	12,508,806	10,000,000	9,964,641		2,341			4.450	4.497	AO	111,250	231,153	03/19/2020	04/01/2030
913017-BS-7	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	5,405,126	146.3770	7,765,275	5,305,000	5,404,994		(2,027)			5.700	5.523	AO	63,837	293,693	06/09/2020	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	10,736,832	130.4010	13,959,440	10,705,000	10,753,915		(277)			4.500	4.459	JD	40,144	468,338	05/24/2012	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	5,004,924	126.5920	6,342,245	5,010,000	5,005,637		115			4.150	4.156	MN	26,567	207,708	06/09/2020	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	9,942,900	118.6700	11,866,992	10,000,000	9,947,546		1,182			3.750	3.782	MN	62,500	375,000	10/27/2016	11/01/2046
913017-CP-2	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	100,045	124.5740	105,888	85,000	99,835		(210)			4.050	3.067	MN	545	1,721	06/09/2020	05/04/2047
913017-CW-7	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	335,092	126.0950	353,065	280,000	333,305		(1,633)			4.450	3.032	MN	1,558	8,455	06/09/2020	11/16/2038
913017-CY-3	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	33,988,528	119.2160	40,473,956	33,950,000	33,980,992		(3,292)			4.125	4.114	MN	175,055	1,400,438	08/21/2018	11/16/2028
913017-CY-3	UNITED TECHNOLOGIES CORP SR NT	LS		1	2.A FE	6,047,822	119.2160	7,212,590	6,050,000	6,048,249		185			4.125	4.114	MN	31,195	249,563	08/21/2018	11/16/2028
91311Q-AC-9	UNITED UTILITES PLC NT		D	1	2.A FE	8,669,250	129.5010	11,655,079	9,000,000	8,842,771		15,046			6.875	7.177	FA	233,750	618,750	03/05/1999	08/15/2028
91324P-BQ-4	UNITEDHEALTH GRP INC SR NT			1	1.G FE	5,246,850	154.1440	7,707,217	5,000,000	5,204,252		(5,610)			5.950	5.604	FA	112,389	297,500	06/13/2011	02/15/2041
91324P-BT-8	UNITEDHEALTH GRP INC SR NT			1	1.G FE	3,978,120	101.8470	4,073,877	4,000,000	3,997,785		2,462			3.375	3.440	MN	17,250	135,000	11/07/2011	11/15/2021
91324P-BU-5	UNITEDHEALTH GRP INC SR NT			1	1.G FE	106,652	136.7260	147,664	108,000	106,887		31			4.625	4.703	MN	638	4,995	11/07/2011	11/15/2041
91324P-BU-5	UNITEDHEALTH GRP INC SR NT	LS		1	1.G FE	4,830,948	136.7260	6,688,639	4,892,000	4,841,598		1,397			4.625	4.703	MN	28,910	226,255	11/07/2011	11/15/2041
91324P-BZ-4	UNITEDHEALTH GRP INC SR NT			1	1.G FE	5,563,097	104.6520	5,981,891	5,716,000	5,668,479		21,327			2.750	3.158	FA	59,383	157,190	09/16/2015	02/15/2023
91324P-CD-2	UNITEDHEALTH GRP INC SR NT			1	1.G FE	135,684	130.9690	157,163	120,000	135,127		(464)			4.250	3.422	MS	1,502	5,100	10/17/2019	03/15/2043
91324P-CP-5	UNITEDHEALTH GRP INC SR NT				1.G FE	5,488,135	113.9340	6,266,348	5,500,000	5,494,346		1,121			3.750	3.775	JJ	95,104	206,250	07/06/2018	07/15/2025
91324P-CR-1	UNITEDHEALTH GRP INC SR NT				1.G FE	4,979,450	140.6920	7,034,590	5,000,000	4,981,380		393			4.750	4.776	JJ	109,514	237,500	07/20/2015	07/15/2045
91324P-CV-2	UNITEDHEALTH GRP INC SR NT				1.G FE	13,889,019	112.0650	15,577,060	13,900,000	13,893,892		1,065			3.100	3.109	MS	126,876	430,900	02/22/2016	03/15/2026
91324P-CV-2	UNITEDHEALTH GRP INC SR NT	LS			1.G FE	99,921	112.0650	112,065	100,000	99,956		8			3.100	3.109	MS	913	3,100	02/22/2016	03/15/2026
91324P-CX-8	UNITEDHEALTH GRP INC SR NT			1	1.G FE	9,925,300	132.0890	13,208,850	10,000,000	9,930,734		1,435			4.200	4.244	JJ	193,667	420,000	12/15/2016	01/15/2047
91324P-DL-3	UNITEDHEALTH GRP INC SR NT			1	1.G FE	802,778	133.5340	801,204	600,000	800,482		(2,296)			4.250	2.532	JD	1,133	12,750	07/21/2020	06/15/2048
91324P-DP-4	UNITEDHEALTH GRP INC SR NT				1.G FE	4,982,800	119.9240	5,996,198	5,000,000	4,985,790		1,496			3.875	3.917	JD	8,611	193,750	12/13/2018	12/15/2028
91324P-DT-6	UNITEDHEALTH GRP INC SR NT			1	1.G FE	297,048	118.9620	356,887	300,000	297,197		105			3.500	3.569	FA	3,967	11,083	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GRP INC SR NT			1	1.G FE	105,580	125.3690	125,369	100,000	105,443		(114)			3.700	3.398	FA	1,398	3,906	10/17/2019	08/15/2049
91324P-DV-1	UNITEDHEALTH GRP INC SR NT			1	1.G FE	460,700	129.4690	582,609	450,000	460,548		(131)			3.875	3.757	FA	6,588	18,406	10/17/2019	08/15/2059
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A			1	2.C FE	15,256,854	103.8110	15,883,137	15,300,000	15,257,898		1,044			2.650	2.682	AO	112,625		09/10/2020	10/15/2030
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A	LS		1	2.C FE	5,484,490	103.8110	5,709,624	5,500,000	5,484,865		375			2.650	2.682	AO	40,486		09/10/2020	10/15/2030
91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 20B			1	1.C FE	31,005,856	104.0430	30,455,416	29,272,000	30,973,960		(31,895)			2.761	2.354	AO	202,050	433,285	09/15/2020	04/01/2045
G93108-AB-3	UNIVERSITY OF LEICESTER SR NT SER B		B		1.D	32,755,000	126.8050	43,319,503	34,162,339	34,162,339				1,019,028	3.250	3.250	AO	271,401	1,029,289	04/03/2019	04/03/2049
91533B-AC-4	UPJOHN INC CO GUARNT 144A			1	2.C FE	1,649,258	106.4620	1,756,625	1,650,000	1,649,309		52			2.300	2.307	JD	949	18,975	06/17/2020	06/22/2027
91533B-AC-4	UPJOHN INC CO GUARNT 144A	LS		1	2.C FE	99,955	106.4620	106,462	100,000	99,958		3			2.300	2.307	JD	58	1,150	06/17/2020	06/22/2027
91533B-AF-7	UPJOHN INC CO GUARNT 144A			1	2.C FE	5,210,010	114.5690	5,155,596	4,500,000	5,203,533		(6,477)			4.000	3.171	JD	4,500	90,000	07/21/2020	06/22/2050
91630B-AC-9	UPPER PENINSULA SR NT SER C				3.A PL	10,000,000	114.0910	11,409,063	10,000,000	9,872,366		6,076			5.430	5.564	MS	158,375	543,000	09/16/2014	09/16/2034
91159H-HA-1	US BANCORP SR NT			1	1.E FE	5,255,600	101.1600	5,057,998	5,000,000	5,012,184		(29,994)			4.125	3.501	MN	55,115	206,250	08/24/2011	05/24/2021
91159H-HM-5	US BANCORP SUB MTN DTD 04/26/16			1	1.G FE	988,070	111.2940	1,112,937	1,000,000	992,789		1,220			3.100	3.248	AO	5,511	31,000	12/07/2016	04/27/2026
90331H-PA-5	US BANK NA CINCINNATI SR NT			1	1.D FE	449,636	100.0000	450,000	450,000	449,983		184			3.000	3.042	FA	5,513	13,500	01/28/2019	02/04/2021

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
90331H-PD-9	US BANK NA CINCINNATI SR NT FRN SER BKNT			1	1.D FE	10,005,300	100.4760	10,047,552	10,000,000	10,002,522		(1,789)			0.653	0.634	FMAN	7,070	151,222	05/30/2019	05/23/2022
903638-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B				1.G FE	12,861,608	108.1130	13,905,070	12,861,608	12,861,608					4.080	4.080	JJ	252,173	520,463	09/08/2014	09/08/2039
91752*-AA-7	UTAH SOLAR HLDG SEC				2.C PL	45,000,000	101.4000	45,630,000	45,000,000	45,000,000					3.590	3.590	MJSD	587,863		09/01/2020	12/31/2036
918005-AT-6	UTILICORP UNITED SR NT			1	2.B FE	2,973,698	106.0560	3,181,690	3,000,000	2,997,854		2,284			8.270	8.357	MN	31,702	248,100	03/31/1999	11/15/2021
G9420R-AA-4	VALARIS PLC SR NT		D	1	6. *	1,150,000	5.7500	1,150,000	20,000,000	1,150,000		406,124	19,497,494		4.875	4.337	JD			12/04/2012	06/01/2022
G9420R-AB-2	VALARIS PLC SR NT		D	1	6. *	1,150,000	5.7500	1,150,000	20,000,000	1,150,000		296,892	19,191,331		4.750	4.689	JJ		475,000	03/13/2014	01/15/2024
91889D-AB-2	VALARIS PLC SR NT		D	1	6. *	425,000	4.2500	425,000	10,000,000	425,000		40,795	9,608,583		4.500	4.517	AO		225,000	09/24/2014	10/01/2024
91913Y-AU-4	VALERO ENERGY CORP SR NT			1	2.B FE	23,169,788	109.6450	25,492,428	23,250,000	23,200,958		7,656			3.400	3.441	MS	232,758	790,500	09/07/2016	09/15/2026
91913Y-AU-4	VALERO ENERGY CORP SR NT	LS		1	2.B FE	1,743,963	109.6450	1,918,785	1,750,000	1,746,309		576			3.400	3.441	MS	17,519	59,500	09/07/2016	09/15/2026
91913Y-AW-0	VALERO ENERGY CORP SR NT			1	2.B FE	265,749	112.5010	281,253	250,000	264,116		(1,472)			4.000	3.215	AO	2,500	10,000	11/21/2019	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS SR NT			1	2.B FE	14,986,200	115.7560	17,363,349	15,000,000	14,991,069		1,286			4.375	4.386	JD	29,167	656,250	12/15/2016	12/15/2026
91914J-AB-8	VALERO ENERGY PARTNERS SR NT			1	2.B FE	16,840,000	114.8770	19,529,045	17,000,000	16,873,183		14,484			4.500	4.623	MS	225,250	765,000	09/25/2018	03/15/2028
919451-AA-2	VALLEY CHILDREN'S HOSP SEC SER A			1	1.E FE	20,049,600	116.8910	23,378,149	20,000,000	20,047,407		(928)			4.399	4.384	MS	259,052	879,800	07/19/2018	03/15/2048
92239M-AG-6	VECTREN UTILITY HOLDINGS NT			1	2.A FE	8,980,110	132.5930	11,933,334	9,000,000	8,985,898		566			6.100	6.116	JD	45,750	549,000	11/16/2005	12/01/2035
92277G-AE-7	VENTAS REALTY LP CO GUARNT			1	2.A FE	918,521	110.1300	1,046,233	950,000	932,001		3,973			3.500	4.007	FA	13,854	33,250	07/05/2018	02/01/2025
92277G-AT-4	VENTAS REALTY LP CO GUARNT			1	2.A FE	4,376,389	107.0340	4,655,975	4,350,000	4,370,662		(4,805)			2.650	2.525	JJ	53,155	119,118	10/29/2019	01/15/2025
92345Y-AD-8	VERISK ANALYTICS INC NT			1	2.B FE	40,620,344	113.2800	46,458,470	41,012,000	40,815,383		39,395			4.000	4.119	JD	72,910	1,640,480	01/22/2016	06/15/2025
92345Y-AC-0	VERISK ANALYTICS INC SR NT			1	2.B FE	20,662,661	105.9230	21,443,150	20,244,000	20,350,822		(60,276)			4.125	3.800	MS	252,839	835,065	02/10/2015	09/12/2022
92345Y-AF-3	VERISK ANALYTICS INC SR NT			1	2.B FE	9,946,300	120.1720	12,017,209	10,000,000	9,954,469		4,564			4.125	4.191	MS	121,458	412,500	02/27/2019	03/15/2029
92343V-AK-0	VERIZON COMMS NT			1	2.A FE	24,641,938	136.1960	33,964,509	24,938,000	24,707,068		7,194			6.400	6.490	FA	602,945	1,596,032	02/27/2008	02/15/2038
92343V-AK-0	VERIZON COMMS NT	LS		1	2.A FE	61,412	136.1960	84,441	62,000	61,542		14			6.400	6.490	FA	1,499	3,968	02/27/2008	02/15/2038
92343V-AP-9	VERIZON COMMS NT			1	2.A FE	4,936,200	142.0580	7,102,906	5,000,000	4,949,181		1,478			6.900	7.002	AO	72,833	345,000	04/01/2008	04/15/2038
92343V-AR-5	VERIZON COMMS SR NT			1	2.A FE	9,651,792	167.8530	16,619,076	9,901,000	9,689,025		7,091			8.950	9.195	MS	295,380	886,140	10/30/2008	03/01/2039
92343V-AR-5	VERIZON COMMS SR NT	LS		1	2.A FE	96,508	167.8530	166,174	99,000	96,880		71			8.950	9.195	MS	2,954	8,861	10/30/2008	03/01/2039
92343V-BE-3	VERIZON COMMS SR NT			1	2.A FE	9,906,800	132.1950	13,219,547	10,000,000	9,922,895		2,116			4.750	4.809	MN	79,167	475,000	10/27/2011	11/01/2041
92343V-BR-4	VERIZON COMMS SR NT			1	2.A FE	20,182,971	112.6840	22,536,827	20,000,000	20,058,896		(20,319)			5.150	5.031	MS	303,278	1,030,000	02/05/2014	09/15/2023
92343V-BR-4	VERIZON COMMS SR NT	LS		1	2.A FE	15,137,229	112.6840	16,902,620	15,000,000	15,044,172		(15,239)			5.150	5.031	MS	227,458	772,500	02/05/2014	09/15/2023
92343V-BS-2	VERIZON COMMS SR NT			1	2.A FE	9,990,000	141.9440	14,194,382	10,000,000	9,992,308		383			6.400	6.409	MS	188,444	640,000	09/11/2013	09/15/2033
92343V-BT-0	VERIZON COMMS SR NT			1	2.A FE	34,959	160.7360	56,258	35,000	34,963		1			6.550	6.559	MS	675	2,293	09/11/2013	09/15/2043
92343V-BT-0	VERIZON COMMS SR NT	LS		1	2.A FE	9,953,341	160.7360	16,017,373	9,965,000	9,954,522		197			6.550	6.559	MS	192,186	652,708	09/11/2013	09/15/2043
92343V-BY-9	VERIZON COMMS SR NT			1	2.A FE	14,975,700	110.6560	16,598,409	15,000,000	14,991,094		2,547			4.150	4.170	MS	183,292	622,500	03/10/2014	03/15/2024
92343V-CX-0	VERIZON COMMS SR NT				2.A FE	1,004,020	130.4080	1,108,470	850,000	1,000,220		(3,163)			4.522	3.518	MS	11,318	38,437	10/17/2019	09/15/2048
92343V-DC-5	VERIZON COMMS SR NT				2.A FE	1,036,565	122.6950	1,226,951	1,000,000	1,035,405		(793)			4.125	3.905	FA	15,583	41,250	07/18/2019	08/15/2046
92343V-DD-3	VERIZON COMMS SR NT			1	2.A FE	679,673	109.5770	821,827	750,000	697,625		8,149			2.625	4.026	FA	7,438	19,688	09/26/2018	08/15/2026
92343V-DU-5	VERIZON COMMS SR NT				2.A FE	123,860	135.5190	135,519	100,000	122,623		(1,030)			5.250	3.420	MS	1,531	5,250	10/17/2019	03/16/2037
92343V-DV-3	VERIZON COMMS SR NT				2.A FE	4,178,047	145.6740	6,097,915	4,186,000	4,178,490		126			5.500	5.513	MS	67,150	230,230	03/13/2017	03/16/2047
92343V-DV-3	VERIZON COMMS SR NT	LS			2.A FE	812,453	145.6740	1,185,787	814,000	812,540		24			5.500	5.513	MS	13,058	44,770	03/13/2017	03/16/2047
92343V-EA-8	VERIZON COMMS SR NT				2.A FE	20,332,798	126.1810	25,658,908	20,335,000	20,338,035		(501)			4.500	4.497	FA	358,404	915,075	11/21/2019	08/10/2033
92343V-ES-9	VERIZON COMMS SR NT			1	2.A FE	781,142	117.7100	835,740	710,000	773,081		(6,894)			3.875	2.664	FA	10,929	27,513	11/05/2019	02/08/2029
92343V-ES-9	VERIZON COMMS SR NT	LS		1	2.A FE	1,965,863	117.7100	2,107,006	1,790,000	1,946,229		(17,057)			3.875	2.664	FA	27,552	69,363	11/05/2019	02/08/2029
92343V-FE-9	VERIZON COMMS SR NT			1	2.A FE	4,938,791	112.1410	5,555,471	4,954,000	4,939,814		1,023			3.150	3.186	MS	42,914	78,892	03/17/2020	03/22/2030
92343V-FE-9	VERIZON COMMS SR NT	LS		1	2.A FE	45,859	112.1410	51,585	46,000	45,868		9			3.150	3.186	MS	398	733	03/17/2020	03/22/2030
92343V-FR-0	VERIZON COMMS SR NT			1	2.A FE	9,954,500	99.5000	9,950,027	10,000,000	9,954,964		464			1.750	1.799	JJ	19,931		11/10/2020	01/20/2031
92343V-FU-3	VERIZON COMMS SR NT			1	2.A FE	4,834,398	100.7600	4,883,854	4,847,000	4,834,428		30			2.875	2.888	MN	15,871		11/10/2020	11/20/2050
92343V-FU-3	VERIZON COMMS SR NT	LS		1	2.A FE	152,602	100.7600	154,163	153,000	152,603		1			2.875	2.888	MN	501		11/10/2020	11/20/2050
92344G-AX-4	VERIZON COMMS SR NT			1	2.A FE	10,919,763	143.2010	15,485,786	10,814,000	10,896,120		(3,725)			5.850	5.844	MS	186,271	632,619	09/09/2013	09/15/2035
92344G-AX-4	VERIZON COMMS SR NT	LS		1	2.A FE	4,745,923	143.2010	6,932,374	4,841,000	4,765,109		3,142			5.850	5.844	MS	83,386	283,199	09/09/2013	09/15/2035
92343V-EP-5	VERIZON COMMS SR NT FRN			1	2.A FE	183,046	102.6850	184,833	180,000	182,383		(554)			1.321	0.993	FMAN	311	3,962	10/16/2019	05/15/2025
92343V-EP-5	VERIZON COMMS SR NT FRN	LS		1	2.A FE	1,850,794	102.6850	1,868,868	1,820,000	1,844,091		(5,606)			1.321	0.993	FMAN	3,142	40,062	10/16/2019	05/15/2025
92343V-CQ-5	VERIZON COMMS SR NT SER 20YR			1	2.A FE	19,855,200	124.7930	24,958,602	20,000,000	19,887,201		5,792			4.400	4.455	MN	146,667	880,000	10/22/2014	11/01/2034
92553P-AP-7	VIACOM INC SR NT			1	2.B FE	9,777,795	118.1470	11,814,679	10,000,000	9,809,600		4,907			4.375	4.512	MS	128,819	437,500	07/19/2013	03/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92553P-AX-0	VIACOM INC SR NT			1	2.B FE	4,959,600	109.3150	5,465,725	5,000,000	4,985,164		4,198			3.875	3.973	AO	48,438	193,750	03/04/2014	04/01/2024
Q9396#-AK-7	VICTORIA POWER NETWORKS FIN SER A SR NT		D		1.G	19,000,000	106.0600	20,151,439	19,000,000	19,000,000					2.760	2.760	AO	115,077	524,400	10/12/2016	10/12/2026
Q9396#-AL-5	VICTORIA POWER NETWORKS FIN SER B SR NT		D		1.G	5,000,000	104.7250	5,236,253	5,000,000	5,000,000					2.860	2.860	AO	31,381	143,000	10/12/2016	10/12/2028
927804-FG-4	VIRGINIA ELEC & PWR CO SR NT			1	2.A FE	1,298,867	185.4160	1,446,241	780,000	1,277,598		(18,984)			8.875	3.889	MN	8,845	69,225	11/21/2019	11/15/2038
927804-FW-9	VIRGINIA ELEC & PWR CO SR NT SER C			1	2.A FE	17,915,760	126.6720	22,800,929	18,000,000	17,922,290		1,683			4.000	4.027	MN	92,000	720,000	11/10/2016	11/15/2046
92826C-AF-9	VISA INC SR NT			1	1.D FE	174,552	136.9740	191,763	140,000	173,440		(925)			4.300	2.926	JD	284	6,020	10/17/2019	12/14/2045
92826C-AJ-1	VISA INC SR NT			1	1.D FE	113,960	125.3310	125,331	100,000	113,550		(341)			3.650	2.908	MS	1,075	3,650	10/17/2019	09/15/2047
92826C-AL-6	VISA INC SR NT			1	1.D FE	1,695,206	106.4320	1,809,336	1,700,000	1,695,685		479			1.900	1.943	AO	6,819	17,316	03/31/2020	04/15/2027
928388-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC				1.F PL	25,000,000	100.9480	25,237,073	25,000,000	25,000,000					2.570	2.570	MJSD	1,785	53,542	12/01/2020	10/14/2049
G12658-AA-7	VIVINT SOLAR INC SEC				3.A PL	47,528,779	98.3000	47,674,275	48,498,754	47,377,174		170,288			8.000	8.765	FMAN	334,103	1,961,505	06/19/2020	05/26/2023
928563-AB-1	VMWARE INC SR NT			1	2.C FE	9,625,600	103.7350	10,373,531	10,000,000	9,833,548		96,430			2.950	4.010	FA	106,528	295,000	10/12/2018	08/21/2022
928563-AE-5	VMWARE INC SR NT			1	2.C FE	1,249,388	117.0160	1,462,696	1,250,000	1,249,442		54			4.650	4.658	MN	7,427	35,198	04/02/2020	05/15/2027
928563-AF-2	VMWARE INC SR NT			1	2.C FE	573,195	120.3030	601,515	500,000	569,624		(3,571)			4.700	2.986	MN	3,003	14,231	06/08/2020	05/15/2030
92857W-AB-6	VODAFONE GRP PLC SR NT		D	1	2.B FE	4,255,200	136.9850	5,479,399	4,000,000	4,176,490		(10,094)			6.250	5.734	MN	21,528	250,000	02/02/2011	11/30/2032
92857W-AZ-3	VODAFONE GRP PLC SR NT		D	1	2.B FE	8,236,719	103.5200	8,839,600	8,539,000	8,463,461		41,778			2.500	3.027	MS	56,334	213,475	02/26/2015	09/26/2022
92857W-BD-1	VODAFONE GRP PLC SR NT		D	1	2.B FE	9,871,600	124.1950	12,419,546	10,000,000	9,890,949		2,847			4.375	4.453	FA	160,417	437,500	02/11/2013	02/19/2043
92857W-BK-5	VODAFONE GRP PLC SR NT		D		2.B FE	54,495	119.7660	65,871	55,000	54,595		45			4.375	4.532	MN	207	2,406	09/11/2018	05/30/2028
92857W-BK-5	VODAFONE GRP PLC SR NT	LS	D		2.B FE	22,658,135	119.7660	27,480,270	22,945,000	22,719,997		25,022			4.375	4.532	MN	86,442	1,003,844	09/11/2018	05/30/2028
92857W-BL-3	VODAFONE GRP PLC SR NT		D		2.B FE	1,368,313	130.8440	1,570,130	1,200,000	1,361,267		(6,352)			5.000	3.927	MN	5,167	60,000	11/21/2019	05/30/2038
928668-AR-3	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C		2.A FE	19,881,800	109.9820	21,996,417	20,000,000	19,929,142		22,727			4.250	4.383	MN	113,333	850,000	11/07/2018	11/13/2023
928668-AT-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C		2.A FE	20,152,749	116.5400	23,523,538	20,185,000	20,164,332		4,761			4.625	4.648	MN	124,474	929,479	06/09/2020	11/13/2025
928668-AU-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C		2.A FE	14,933,540	121.8470	18,386,755	15,090,000	14,962,236		13,459			4.750	4.880	MN	95,570	714,638	06/09/2020	11/13/2028
928668-BF-8	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C		2.A FE	4,996,300	115.3610	5,768,058	5,000,000	4,996,496		196			3.750	3.759	MN	25,000	93,750	05/06/2020	05/13/2030
L96198-AA-7	VTG FINANCE SA SR NT		B		2.B Z	15,842,250	105.7520	17,440,119	16,491,571	16,491,571				649,321	1.450	1.450	AO	41,847		10/28/2020	10/29/2032
L96198-AB-5	VTG FINANCE SA SR NT		B		2.B Z	12,325,950	107.3160	13,765,239	12,826,777	12,826,777				500,827	1.700	1.700	AO	38,160		10/28/2020	10/29/2035
L96198-AC-3	VTG FINANCE SA SR NT		B		2.B Z	21,121,200	109.2910	24,031,706	21,988,761	21,988,761				867,561	1.980	1.980	AO	76,191		10/28/2020	10/29/2040
N90618-AH-3	VTTI B.V. SR NT		D		2.C	8,000,000	112.8740	9,029,935	8,000,000	8,000,000					4.150	4.150	JD	14,756	332,000	12/13/2017	12/15/2029
N90618-AA-8	VTTI BV SER A SR NT		D		2.C	4,000,000	106.7600	4,270,392	4,000,000	4,000,000					4.530	4.530	JD	8,053	181,200	12/18/2018	12/15/2022
N90618-AC-4	VTTI BV SER C SR NT		D		2.C	12,000,000	118.0690	14,168,295	12,000,000	12,000,000					4.970	4.970	JD	26,507	596,400	12/18/2018	12/15/2027
N90618-AB-6	VTTI BV SR NT SER B		D		2.C	4,000,000	114.7730	4,590,936	4,000,000	4,000,000					4.870	4.870	JD	8,658	194,800	12/18/2018	12/15/2025
929160-AS-8	VULCAN MATERIALS CO SR NT			1	2.B FE	14,963,200	114.3870	17,158,039	15,000,000	14,974,396		5,347			4.500	4.545	AO	168,750	675,000	11/07/2018	04/01/2025
929160-AT-6	VULCAN MATERIALS CO SR NT			1	2.B FE	25,710,102	116.5780	30,289,295	25,982,000	25,773,563		28,120			3.900	4.044	AO	253,325	1,013,298	10/18/2018	04/01/2027
929160-AZ-2	VULCAN MATERIALS CO SR NT			1	2.B FE	4,986,100	114.8610	5,743,058	5,000,000	4,986,824		724			3.500	3.533	JD	14,583	93,819	05/07/2020	06/01/2030
960386-AL-4	WABTEC CO GUARNT			1	2.C FE	30,814,052	109.7770	33,811,338	30,800,000	30,810,371		(1,573)			3.450	3.444	MN	135,777	1,062,600	11/21/2019	11/15/2026
960386-AM-2	WABTEC CO GUARNT			1	2.C FE	11,184,122	118.6420	13,082,688	11,027,000	11,168,550		(15,667)			4.950	4.757	MS	160,719	545,837	11/21/2019	09/15/2028
960386-AM-2	WABTEC CO GUARNT	LS		1	2.C FE	747,170	118.6420	887,445	748,000	747,386		64			4.950	4.757	MS	10,902	37,026	11/21/2019	09/15/2028
929766-AG-6	WACHOVIA BANK NA SUB NT				2.A FE	9,498,596	142.2630	12,519,125	8,800,000	9,488,035		(14,775)			5.850	5.065	FA	214,500	462,150	07/21/2020	02/01/2037
931422-AH-2	WALGREEN CO SR NT			1	2.B FE	2,846,837	104.3860	2,975,005	2,850,000	2,849,390		343			3.100	3.113	MS	26,014	88,350	09/10/2012	09/15/2022
931422-AK-5	WALGREEN CO SR NT			1	2.B FE	2,817,000	108.5490	3,256,460	3,000,000	2,841,175		4,091			4.400	4.795	MS	38,867	132,000	04/01/2014	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE CO GUARNT			1	2.B FE	9,998,400	113.5860	11,358,575	10,000,000	9,998,571		31			4.800	4.801	MN	57,333	480,000	11/06/2014	11/18/2044
931427-AH-1	WALGREENS BOOTS ALLIANCE CO GUARNT			1	2.B FE	19,953,800	110.5260	22,105,212	20,000,000	19,979,973		4,702			3.800	3.828	MN	90,778	760,000	11/06/2014	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR NT			1	2.B FE	16,892	110.6000	18,802	17,000	16,928		12			3.450	3.491	JD	49	587	10/24/2017	06/01/2026
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR NT	LS		1	2.B FE	24,900,958	110.6000	27,631,240	24,983,000	24,932,530		8,324			3.450	3.491	JD	71,826	861,914	10/24/2017	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE SR NT			1	2.B FE	10,140,500	111.4810	11,148,103	10,000,000	10,132,491		(2,928)			4.650	4.559	JD	38,750	465,000	10/25/2017	06/01/2046
931142-EC-3	WALMART INC SR NT			1	1.C FE	264,264	135.7050	298,550	220,000	263,039		(1,019)			4.050	2.989	JD	50	8,910	10/17/2019	06/29/2048
931142-CB-7	WAL-MART STORES NT				1.C FE	19,554,530	145.6010	30,576,133	21,000,000	19,989,910		42,642			5.250	5.710	MS	367,500	1,102,500	07/13/2006	09/01/2035
931142-CB-7	WAL-MART STORES NT	LS			1.C FE	3,819,200	145.6010	5,824,025	4,000,000	3,875,474		5,379			5.250	5.710	MS	70,000	210,000	07/13/2006	09/01/2035
254687-CR-5	WALT DISNEY CO/THE CO GUARNT				2.A FE	1,990,848	109.4240	2,184,102	1,996,000	1,992,237		1,269			4.000	4.073	AO	19,960	79,840	11/26/2019	10/01/2023
254687-CR-5	WALT DISNEY CO/THE CO GUARNT	LS			2.A FE	2,996,246	109.4240	3,287,096	3,004,000	2,998,337		1,909			4.000	4.073	AO	30,040	120,160	11/26/2019	10/01/2023
254687-CT-1	WALT DISNEY CO/THE CO GUARNT				2.A FE	4,880,884	120.4770	6,023,826	5,000,000	4,908,502		25,297			7.750	8.443	JJ	173,299	387,500	11/26/2019	01/20/2024
254687-CZ-7	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,965,958	111.0000	5,550,021	5,000,000	4,973,196		6,609			3.700	3.857	MS	54,472	185,000	11/26/2019	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-DD-5	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,992,485	113.1900	5,659,479	5,000,000	4,983,765		1,169			3.700	3.729	AO	39,056	185,000	11/26/2019	10/15/2025
254687-DK-9	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	9,985,958	112.9750	11,297,488	10,000,000	9,987,957		1,824			3.375	3.398	MN	43,125	337,500	11/26/2019	11/15/2026
254687-DM-5	WALT DISNEY CO/THE CO GUARNT				2.A FE	23,799,583	136.6810	32,256,734	23,600,000	23,779,453		(18,400)			7.125	6.990	AO	387,679	1,681,500	11/26/2019	04/08/2028
254687-EF-9	WALT DISNEY CO/THE CO GUARNT				2.A FE	5,045,012	146.5120	7,325,605	5,000,000	5,043,323		(1,544)			6.150	6.065	MS	102,500	307,500	11/26/2019	03/01/2037
254687-EH-5	WALT DISNEY CO/THE CO GUARNT				2.A FE	357,342	158.0320	379,277	240,000	353,613		(3,574)			6.650	3.042	MN	2,039	10,474	06/09/2020	11/15/2037
254687-ET-9	WALT DISNEY CO/THE CO GUARNT				2.A FE	5,435,173	146.2750	7,989,552	5,462,000	5,435,801		573			5.400	5.437	AO	73,737	294,948	11/26/2019	10/01/2043
254687-ET-9	WALT DISNEY CO/THE CO GUARNT	LS			2.A FE	37,813	146.2750	55,585	38,000	37,818		4			5.400	5.437	AO	513	2,052	11/26/2019	10/01/2043
254687-FB-7	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,994,729	135.8620	6,793,081	5,000,000	4,994,838		100			4.750	4.757	MN	30,347	237,500	11/26/2019	11/15/2046
254687-FM-3	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	946,530	105.7980	1,057,976	1,000,000	947,885		1,130			2.750	3.023	MS	9,167	27,118	10/16/2019	09/01/2049
25468P-DN-3	WALT DISNEY CO/THE SR NT				2.A FE	7,711,277	108.9010	8,211,159	7,540,000	7,710,535		(743)			3.000	2.875	JJ	94,878	600	10/29/2020	07/30/2046
93884P-DW-7	WASHINGTON GAS LT CO SR NT SER K			1	1.G FE	27,943,550	119.2580	34,763,643	29,150,000	28,026,166		24,055			3.796	4.037	MS	325,813	1,106,534	05/12/2017	09/15/2046
939671-AA-1	WASHINGTON REIT MTN DTD 2/25/98			1	2.B FE	4,773,950	114.8380	5,627,082	4,900,000	4,822,701		7,908			7.250	7.540	FA	124,338	355,250	08/27/2003	02/25/2028
939671-AA-1	WASHINGTON REIT MTN DTD 2/25/98	LS		1	2.B FE	97,428	114.8380	114,838	100,000	98,422		161			7.250	7.540	FA	2,538	7,250	08/27/2003	02/25/2028
939653-AM-3	WASHINGTON REIT SR NT			1	2.B FE	14,915,700	102.3850	15,357,765	15,000,000	14,982,478		9,271			3.950	4.018	AO	125,083	592,500	09/12/2012	10/15/2022
941053-AH-3	WASTE CONNECTIONS INC SR NT			1	2.A FE	19,970,400	119.0640	23,812,816	20,000,000	19,975,663		2,535			4.250	4.268	JD	70,833	850,000	11/06/2018	12/01/2028
94106B-AA-9	WASTE CONNECTIONS INC SR NT			1	2.A FE	10,123,000	107.6360	10,763,615	10,000,000	10,113,266		(9,734)			2.600	2.460	FA	108,333	135,778	02/11/2020	02/01/2030
94106B-AB-7	WASTE CONNECTIONS INC SR NT			1	2.A FE	4,926,250	108.5550	5,427,771	5,000,000	4,927,454		1,204			3.050	3.126	AO	38,125	83,875	03/04/2020	04/01/2050
94106B-AB-7	WASTE CONNECTIONS INC SR NT	LS		1	2.A FE	4,926,250	108.5550	5,427,771	5,000,000	4,927,454		1,204			3.050	3.126	AO	38,125	83,875	03/04/2020	04/01/2050
94106L-BA-6	WASTE MANAGEMENT INC CO GUARNT			1	2.A FE	9,957,400	109.4820	10,948,166	10,000,000	9,980,635		4,282			3.125	3.175	MS	104,167	312,500	02/18/2015	03/01/2025
94106L-BC-2	WASTE MANAGEMENT INC CO GUARNT			1	2.A FE	9,979,400	125.4310	12,543,098	10,000,000	9,981,714		436			4.100	4.112	MS	136,667	410,000	02/18/2015	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC CO GUARNT			1	2.A FE	5,972,346	133.2710	7,969,593	5,980,000	5,972,559		134			4.150	4.157	JJ	114,434	284,706	05/14/2019	07/15/2049
94106L-BK-4	WASTE MANAGEMENT INC CO GUARNT	LS		1	2.A FE	14,002,054	133.2710	18,684,564	14,020,000	14,002,554		315			4.150	4.157	JJ	268,288	667,488	05/14/2019	07/15/2049
94115#-AC-5	WATER EXPLOR CO LTD SR NT B				2.B PL	9,859,611	105.9480	10,446,061	9,859,611	9,859,611					4.440	4.440	JJ	183,619	275,853	12/20/2019	07/30/2039
94115#-AB-7	WATER EXPLORATION CO LTD SR NT				2.B PL	4,748,952	105.7640	5,022,681	4,748,952	4,748,952					4.440	4.440	JJ	88,441	154,818	11/08/2019	07/30/2040
94115#-AA-9	WATER EXPLORATION CO. LTD. SR SEC NT				2.B PL	30,125,379	106.1960	31,991,948	30,125,379	30,125,379					4.470	4.470	JJ	564,826	1,346,871	07/30/2019	07/30/2039
92928Q-AE-8	WEA FINANCE LLC CO GUARNT 144A		C	1	2.A FE	12,575,137	108.2040	13,649,985	12,615,000	12,582,843		3,467			4.125	4.164	MS	145,992	520,369	09/12/2018	09/20/2028
92928Q-AE-8	WEA FINANCE LLC CO GUARNT 144A	LS	C	1	2.A FE	2,377,463	108.2040	2,580,675	2,385,000	2,378,920		655			4.125	4.164	MS	27,601	98,381	09/12/2018	09/20/2028
92928Q-AF-5	WEA FINANCE LLC CO GUARNT 144A		C	1	2.A FE	19,866	104.4870	20,897	20,000	19,884		12			3.500	3.580	JD	31	700	06/05/2019	06/15/2029
92928Q-AF-5	WEA FINANCE LLC CO GUARNT 144A	LS	C	1	2.A FE	9,913,234	104.4870	10,427,773	9,980,000	9,922,132		5,766			3.500	3.580	JD	15,524	349,300	06/05/2019	06/15/2029
92890H-AC-6	WEA FINANCE LLC/WESTFIEL CO GUARNT 144A		C	1	2.A FE	29,888,400	105.3950	31,618,500	30,000,000	29,953,636		11,430			3.750	3.795	MS	325,000	1,125,000	09/10/2014	09/17/2024
92939U-AD-8	WEC ENERGY GRP INC SR NT			1	2.A FE	199,840	101.2860	202,572	200,000	199,845		5			1.375	1.387	AO	626		10/05/2020	10/15/2027
92939U-AE-6	WEC ENERGY GRP INC SR NT			1	2.A FE	499,545	100.2950	501,475	500,000	499,554		9			1.800	1.810	AO	2,050		10/05/2020	10/15/2030
92984*-AA-5	WEC INFRASTRUCTURE WIND HOLDINGS SEC				2.B PL	38,000,000	102.3680	38,899,954	38,000,000	38,000,000					2.750	2.750	JD	40,639		12/17/2020	12/31/2032
94973V-AY-3	WELLPOINT INC SR NT			1	2.B FE	9,929,200	130.3910	13,039,133	10,000,000	9,940,792		1,588			4.625	4.669	MN	59,097	462,500	05/02/2012	05/15/2042
94973V-BB-2	WELLPOINT INC SR NT			1	2.B FE	4,971,050	131.0550	6,552,748	5,000,000	4,975,464		626			4.650	4.686	JJ	107,208	232,500	09/05/2012	01/15/2043
94973V-BJ-5	WELLPOINT INC SR NT			1	2.B FE	14,924,700	109.7230	16,458,455	15,000,000	14,969,641		7,722			3.500	3.560	FA	198,333	525,000	08/07/2014	08/15/2024
94974B-EV-8	WELLS FARGO & CO NT				2.A FE	21,739	101.0560	20,211	20,000	20,065		(256)			4.600	3.277	AO	230	920	10/09/2013	04/01/2021
94974B-EV-8	WELLS FARGO & CO NT	LS			2.A FE	2,152,121	101.0560	2,000,913	1,980,000	1,986,443		(25,357)			4.600	3.277	AO	22,770	91,080	10/09/2013	04/01/2021
949746-SH-5	WELLS FARGO & CO SR NT				2.A FE	24,554,450	110.7970	27,699,231	25,000,000	24,666,637		49,874			3.000	3.249	AO	141,667	750,000	11/13/2018	10/23/2026
94974B-GK-0	WELLS FARGO & CO SR NT				2.A FE	516,655	124.9970	646,237	517,000	516,824		16			3.900	3.917	MN	3,361	19,968	06/09/2020	05/01/2045
94974B-GK-0	WELLS FARGO & CO SR NT	LS			2.A FE	4,477,993	124.9970	5,616,133	4,493,000	4,479,669		323			3.900	3.917	MN	29,205	175,227	06/09/2020	05/01/2045
95000U-20-5	WELLS FARGO & CO SR NT			1	2.A FE	10,637,300	108.7800	10,877,990	10,000,000	10,625,461		(11,839)			2.600	2.220	AO	44,292	153,400	07/09/2020	04/30/2041
949746-RT-0	WELLS FARGO & CO SR NT FRN				2.A FE	15,245,400	100.2180	15,032,718	15,000,000	15,024,291		(140,197)			1.571	0.629	MJSD	18,323	346,653	05/28/2019	03/04/2021
949746-SL-6	WELLS FARGO & CO SR NT FRN			1	2.A FE	23,565,054	100.8610	23,473,344	23,273,000	23,416,156		(131,839)			1.325	0.745	JAJO	57,380	561,192	11/19/2019	01/24/2023
95000U-2J-1	WELLS FARGO & CO SR NT FRN 02/11/20			1	2.A FE	9,000,000	106.1060	9,549,577	9,000,000	9,000,000					2.572	2.572	FA	90,020	115,740	02/04/2020	02/11/2031
95000U-2J-1	WELLS FARGO & CO SR NT FRN 02/11/20	LS		1	2.A FE	6,000,000	106.1060	6,366,384	6,000,000	6,000,000					2.572	2.572	FA	60,013	77,160	02/04/2020	02/11/2031
95000U-2D-4	WELLS FARGO & CO SR NT MTN DTD 01/24/19			1	2.A FE	20,344,546	118.7000	24,137,671	20,335,000	20,347,682		390			4.150	4.139	JJ	368,035	836,951	06/09/2020	01/24/2029
94974B-FC-9	WELLS FARGO & CO SR NT MTN DTD 03/08/12				2.A FE	1,028,489	103.6760	1,064,752	1,027,000	1,027,208		(169)			3.500	3.482	MS	11,283	35,945	05/18/2012	03/08/2022
94974B-FC-9	WELLS FARGO & CO SR NT MTN DTD 03/08/12	LS			2.A FE	1,424,062	103.6760	1,474,272	1,422,000	1,422,288		(234)			3.500	3.482	MS	15,622	49,770	05/18/2012	03/08/2022
95000U-2L-6	WELLS FARGO & CO SR NT MTN DTD 03/30/20			1	2.A FE	9,415,000	122.2550	11,510,334	9,415,000	9,415,000					4.478	4.478	AO	101,888	215,486	03/23/2020	04/04/2031
95000U-2L-6	WELLS FARGO & CO SR NT MTN DTD 03/30/20	LS		1	2.A FE	585,000	122.2550	715,193	585,000	585,000					4.478	4.478	AO	6,331	13,389	03/23/2020	04/04/2031

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
95000U-2A-0	WELLS FARGO & CO SR NT MTN DTD 05/22/17			1	2.A FE	20,000,000	113.3590	22,671,801	20,000,000	20,000,000					3.584	3.584	MN	77,653	716,800	05/15/2017	05/22/2028
94974B-GP-9	WELLS FARGO & CO SR NT MTN DTD 09/28/15				2.A FE	24,468,106	112.3340	27,534,204	24,511,000	24,488,765		4,230			3.550	3.571	MS	222,369	870,141	09/21/2015	09/29/2025
94974B-GP-9	WELLS FARGO & CO SR NT MTN DTD 09/28/15	LS			2.A FE	488,144	112.3340	549,314	489,000	488,556		84			3.550	3.571	MS	4,436	17,360	09/21/2015	09/29/2025
94974B-FJ-4	WELLS FARGO & CO SR SUB SER M				2.B FE	16,629,107	105.9750	17,909,725	16,900,000	16,836,677		27,848			3.450	3.634	FA	223,503	583,050	06/29/2017	02/13/2023
929903-AM-4	WELLS FARGO & CO SUB				2.B FE	1,293,061	134.3640	1,390,666	1,035,000	1,279,011		(12,677)			5.500	3.432	FA	23,719	56,788	06/09/2020	08/01/2035
949746-RF-0	WELLS FARGO & CO SUB				2.B FE	377,609	141.7300	411,017	290,000	374,849		(2,299)			5.606	3.707	JJ	7,496	16,257	10/17/2019	01/15/2044
94974B-FN-5	WELLS FARGO & CO SUB				2.B FE	14,948,850	109.2330	16,384,894	15,000,000	14,984,491		5,489			4.125	4.167	FA	233,750	618,750	08/08/2013	08/15/2023
94974B-FP-0	WELLS FARGO & CO SUB				2.B FE	19,245,019	138.9500	26,899,410	19,359,000	19,260,997		1,926			5.375	5.412	MN	170,534	1,040,546	10/17/2019	11/02/2043
94974B-FP-0	WELLS FARGO & CO SUB	LS			2.B FE	758,747	138.9500	1,057,413	761,000	759,013		43			5.375	5.412	MN	6,704	40,904	10/17/2019	11/02/2043
94974B-FY-1	WELLS FARGO & CO SUB				2.B FE	9,989,700	114.6430	11,464,263	10,000,000	9,994,722		853			4.100	4.111	JD	31,889	410,000	05/27/2014	06/03/2026
94974B-GE-4	WELLS FARGO & CO SUB				2.B FE	10,784,256	128.2720	13,507,040	10,530,000	10,770,031		(5,235)			4.650	4.490	MN	77,527	482,438	06/09/2020	11/04/2044
94974B-GT-1	WELLS FARGO & CO SUB				2.B FE	499,420	125.1830	625,916	500,000	499,467		11			4.400	4.407	JD	1,039	22,000	06/07/2016	06/14/2046
94974B-GL-8	WELLS FARGO & CO SUB MTN DTD 07/22/15				2.B FE	10,260,834	117.1780	12,028,279	10,265,000	10,273,206		526			4.300	4.283	JJ	194,949	435,698	06/09/2020	07/22/2027
94974B-GU-8	WELLS FARGO & CO SUB MTN DTD 12/08/16				2.B FE	409,647	130.8740	451,516	345,000	408,517		(1,033)			4.750	4.608	JD	1,093	10,806	06/09/2020	12/07/2046
94974B-GU-8	WELLS FARGO & CO SUB MTN DTD 12/08/16	LS			2.B FE	5,392,616	130.8740	6,988,676	5,340,000	5,392,470		(621)			4.750	4.608	JD	16,910	245,575	06/09/2020	12/07/2046
94974B-GQ-7	WELLS FARGO & CO SUB SER GMTN				2.B FE	216,162	133.1900	239,743	180,000	215,141		(850)			4.900	3.694	MN	1,078	8,820	10/17/2019	11/17/2045
94980V-AG-3	WELLS FARGO BANK NA SUB				2.A FE	1,114,187	142.6470	1,141,174	800,000	1,107,311		(6,876)			5.950	2.883	FA	16,528	23,800	07/21/2020	08/26/2036
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GRP SEC				1.D Z	15,000,000	99.9990	14,999,803	15,000,000	15,000,000					2.880	2.880	JD	37,200		11/30/2020	06/01/2044
98665#-AA-4	WELLSPAN HEALTH OBLIGATED SEC				1.E	25,000,000	107.7960	26,949,053	25,000,000	25,000,000					3.350	3.350	JD	276,840		09/02/2020	06/01/2050
958587-BJ-5	WEST MASS ELEC CO SR NT			1	1.E FE	4,954,600	101.3990	5,069,965	5,000,000	4,996,242		5,174			3.500	3.609	MS	51,528	175,000	09/13/2011	09/15/2021
955278-B@-4	WEST PENN POWER CO 1ST MTG BONDS				1.F	15,000,000	92.6170	13,892,587	15,000,000	15,000,000					3.840	3.840	JD	25,600	576,000	12/15/2016	12/15/2046
95709T-AM-2	WESTAR ENERGY INC 1ST MTG SER 30YR			1	1.F FE	19,918,800	130.8200	26,163,910	20,000,000	19,926,480		1,630			4.250	4.274	JD	70,833	850,000	11/05/2015	12/01/2045
958254-AE-4	WESTERN GAS PARTNERS LP SR NT			1	3.B FE	7,409,175	102.0000	7,650,000	7,500,000	7,455,297		9,058			3.950	4.099	JD	24,688	296,250	05/26/2015	06/01/2025
958254-AF-1	WESTERN GAS PARTNERS LP SR NT			1	3.B FE	4,989,800	104.9390	5,246,950	5,000,000	4,993,799		968			4.650	4.676	JJ	116,250	232,500	06/30/2016	07/01/2026
958254-AK-0	WESTERN GAS PARTNERS LP SR NT			1	3.B FE	9,626,038	104.0000	10,067,200	9,680,000	9,636,371		4,620			4.750	4.821	FA	173,702	459,800	09/18/2018	08/15/2028
958254-AK-0	WESTERN GAS PARTNERS LP SR NT	LS		1	3.B FE	119,782	104.0000	124,800	120,000	119,825		19			4.750	4.821	FA	2,153	5,700	09/18/2018	08/15/2028
958254-AB-0	WESTERN GAS PARTNERS SR NT			1	3.B FE	9,249,273	102.7980	9,554,046	9,294,000	9,281,816		7,570			4.000	4.139	JJ	185,880	371,760	01/29/2014	07/01/2022
958254-AB-0	WESTERN GAS PARTNERS SR NT	LS		1	3.B FE	2,973,298	102.7980	3,119,919	3,035,000	3,022,322		8,014			4.000	4.139	JJ	60,700	121,400	01/29/2014	07/01/2022
958254-AD-6	WESTERN MIDSTREAM OPERAT SR NT			1	3.B FE	136,065	101.1270	151,691	150,000	136,374		258			5.450	6.192	AO	2,044	8,175	10/17/2019	04/01/2044
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT			1	3.B FE	6,840,153	111.9810	7,667,339	6,847,000	6,840,687		534			5.050	5.063	FA	144,072	152,517	01/09/2020	02/01/2030
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT	LS		1	3.B FE	11,141,847	111.9810	12,489,241	11,153,000	11,142,717		870			5.050	5.063	FA	234,678	248,433	01/09/2020	02/01/2030
960386-AQ-3	WESTINGHOUSE AIR BRAKE CO GUARNT			1	2.C FE	6,992,440	107.8860	7,552,015	7,000,000	6,993,157		717			3.200	3.224	JD	9,956	103,289	06/16/2020	06/15/2025
961214-EH-2	WESTPAC BANKING CORP SR NT		D		1.D FE	1,999,440	107.3890	2,147,772	2,000,000	1,999,553		102			2.350	2.356	FA	17,233	35,250	11/12/2019	02/19/2025
961548-AY-0	WESTROCK MWV LLC CO GUARNT				2.B FE	547,151	142.7790	571,117	400,000	535,261		(10,727)			7.950	3.879	FA	12,013	31,800	11/21/2019	02/15/2031
96188#-AA-6	WETT HLDGS LLC SR NT				2.B PL	5,026,667	112.6020	5,660,117	5,026,667	5,026,667					4.310	4.310	MJSD	55,111	216,302	12/18/2014	12/18/2024
962166-BT-0	WEYERHAEUSER CO SR NT				2.B FE	785,325	141.5280	849,170	600,000	774,133		(10,097)			6.875	3.985	JD	1,833	41,250	11/21/2019	12/15/2033
962166-BX-1	WEYERHAEUSER CO SR NT			1	2.B FE	16,959,232	117.6180	19,865,697	16,890,000	16,956,047		(6,676)			4.000	3.945	MN	86,327	675,600	11/12/2019	11/15/2029
962166-BX-1	WEYERHAEUSER CO SR NT	LS		1	2.B FE	109,408	117.6180	129,380	110,000	109,493		47			4.000	3.945	MN	562	4,400	11/12/2019	11/15/2029
962166-BY-9	WEYERHAEUSER CO SR NT			1	2.B FE	9,847,000	118.0020	11,800,210	10,000,000	9,856,405		9,405			4.000	4.188	AO	84,444	216,667	03/26/2020	04/15/2030
963320-AR-7	WHIRLPOOL CORP SR NT			1	2.B FE	19,978,600	109.7670	21,953,311	20,000,000	19,992,297		2,239			4.000	4.013	MS	266,667	800,000	02/20/2014	03/01/2024
963320-AT-3	WHIRLPOOL CORP SR NT				2.B FE	4,157,556	110.9620	4,826,845	4,350,000	4,216,652		27,307			3.700	4.486	MN	26,825	160,950	10/09/2018	05/01/2025
963320-AV-8	WHIRLPOOL CORP SR NT			1	2.B FE	10,858,069	124.4240	13,730,188	11,035,000	10,868,905		3,289			4.500	4.599	JD	41,381	496,575	05/15/2018	06/01/2046
963320-AV-8	WHIRLPOOL CORP SR NT	LS		1	2.B FE	287,683	124.4240	360,830	290,000	287,869		44			4.500	4.599	JD	1,088	13,050	05/15/2018	06/01/2046
963320-AW-6	WHIRLPOOL CORP SR NT			1	2.B FE	10,643,813	121.9420	13,135,617	10,772,000	10,663,082		10,638			4.750	4.902	FA	177,663	511,670	02/20/2019	02/26/2029
963320-AW-6	WHIRLPOOL CORP SR NT	LS		1	2.B FE	4,177,687	121.9420	5,155,718	4,228,000	4,185,250		4,175			4.750	4.902	FA	69,733	200,830	02/20/2019	02/26/2029
96332H-CE-7	WHIRLPOOL CORP SR NT			1	2.B FE	14,977,500	105.7750	15,866,212	15,000,000	14,996,143		2,575			4.700	4.719	JD	58,750	705,000	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP SR NT MTN DTD 02/27/13			1	2.B FE	4,831,900	106.3730	5,318,651	5,000,000	4,954,804		19,555			3.700	4.141	MS	61,667	185,000	11/21/2013	03/01/2023
96337@-AA-8	WHISTLER PIPELINE LLC SEC				2.C IF	20,000,000	109.1960	21,839,200	20,000,000	20,000,000					5.210	5.210	MJSD	263,394	298,128	06/17/2020	06/30/2030
969457-BU-3	WILLIAMS COMPANIES INC SR NT			1	2.C FE	9,972,200	105.9320	10,593,250	10,000,000	9,993,509		3,009			3.700	3.733	JJ	170,611	370,000	12/13/2012	01/15/2023
969457-BM-1	WILLIAMS COS INC SR NT				2.C FE	128,448	146.2840	131,656	90,000	125,534		(2,427)			8.750	4.278	MS	2,319	7,875	10/17/2019	03/15/2032
96949L-AD-7	WILLIAMS PARTNERS LP SR NT			1	2.B FE	17,309,446	114.1040	19,920,217	17,458,000	17,338,424		15,851			3.750	3.956	JD	29,097	654,675	03/12/2019	06/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96949L-AD-7	WILLIAMS PARTNERS LP SR NT	LS		1	2.B FE	12,256,304	114.1040	14,310,881	12,542,000	12,310,672		30,650			3.750	3.956	JD	20,903	470,325	03/12/2019	06/15/2027
96949L-AE-5	WILLIAMS PARTNERS LP SR NT			1	2.B FE	10,922,766	122.9160	13,491,248	10,976,000	10,925,158		884			4.850	4.881	MS	177,445	532,336	02/26/2018	03/01/2048
96949L-AE-5	WILLIAMS PARTNERS LP SR NT	LS		1	2.B FE	8,980,234	122.9160	11,091,930	9,024,000	8,982,200		727			4.850	4.881	MS	145,888	437,664	02/26/2018	03/01/2048
96950F-AH-7	WILLIAMS PARTNERS LP SR NT			1	2.C FE	4,979,650	102.1520	5,107,590	5,000,000	4,997,884		2,339			4.000	4.050	MN	25,556	200,000	11/14/2011	11/15/2021
96950F-AJ-3	WILLIAMS PARTNERS LP SR NT			1	2.C FE	4,998,750	104.0030	5,200,167	5,000,000	4,999,768		137			3.350	3.353	FA	63,278	167,500	08/09/2012	08/15/2022
96950F-AM-6	WILLIAMS PARTNERS LP SR NT			1	2.B FE	9,979,100	110.1900	11,019,003	10,000,000	9,992,376		2,195			4.300	4.326	MS	139,750	430,000	02/27/2014	03/04/2024
970648-AG-6	WILLIS NORTH AMERICA INC CO GUARNT			1	2.B FE	10,378,500	120.5300	12,052,960	10,000,000	10,321,441		(34,966)			4.500	4.011	MS	132,500	450,000	05/02/2019	09/15/2028
970648-AH-4	WILLIS NORTH AMERICA INC CO GUARNT			1	2.B FE	14,947,050	140.6580	21,098,729	15,000,000	14,948,907		830			5.050	5.073	MS	223,042	757,500	09/05/2018	09/15/2048
970648-AJ-0	WILLIS NORTH AMERICA INC CO GUARNT			1	2.B FE	5,540,357	109.4120	6,017,648	5,500,000	5,542,486		1,290			2.950	2.841	MS	47,774	146,394	09/18/2020	09/15/2029
970648-AK-7	WILLIS NORTH AMERICA INC CO GUARNT			1	2.B FE	4,979,750	121.9300	6,096,523	5,000,000	4,980,230		369			3.875	3.898	MS	57,049	196,441	09/03/2019	09/15/2049
97342V-AA-2	WINDMW GMBH SR SEC SER A		D		2.C FE	25,000,000	109.1220	27,280,500	25,000,000	25,000,000					5.020	5.020	JD	3,486	1,255,000	12/16/2015	06/30/2027
976656-CG-1	WISCONSIN ELEC PWR SR NT			1	1.G FE	2,287,204	124.0550	2,481,095	2,000,000	2,282,632		(4,571)			4.250	3.361	JD	7,083	42,500	06/09/2020	06/01/2044
976656-CJ-5	WISCONSIN ELEC PWR SR NT			1	1.G FE	9,971,100	124.5320	12,453,198	10,000,000	9,973,803		575			4.300	4.317	JD	19,111	430,000	11/13/2015	12/15/2045
976656-BZ-0	WISCONSIN ELECTRIC POWER NT			1	1.G FE	4,426,589	141.0290	6,247,585	4,430,000	4,427,526		93			5.700	5.705	JD	21,043	252,510	11/02/2006	12/01/2036
976656-BZ-0	WISCONSIN ELECTRIC POWER NT	LS		1	1.G FE	5,565,711	141.0290	7,855,316	5,570,000	5,566,890		117			5.700	5.705	JD	26,458	317,490	11/02/2006	12/01/2036
97670M-A@-5	WISCONSIN GAS SR NT				1.F	75,000,000	113.4960	85,121,865	75,000,000	75,000,000					3.710	3.710	MS	703,354	2,782,500	09/29/2016	09/30/2046
976826-BE-6	WISCONSIN POWER & LIGHT NT			1	1.G FE	6,199,523	147.6200	9,204,099	6,235,000	6,207,859		894			6.375	6.418	FA	150,160	397,481	08/08/2007	08/15/2037
976826-BE-6	WISCONSIN POWER & LIGHT NT	LS		1	1.G FE	3,743,577	147.6200	5,557,888	3,765,000	3,748,611		540			6.375	6.418	FA	90,674	240,019	08/08/2007	08/15/2037
976843-BE-1	WISCONSIN PUBLIC SERVICE CORP 1ST MTG			1	1.F FE	7,953,680	125.4090	10,032,697	8,000,000	7,966,541		1,278			5.550	5.590	JD	37,000	444,000	11/27/2006	12/01/2036
976826-BM-8	WISCONSIN PWR & LT SR NT			1	1.G FE	1,291,932	112.3610	1,320,246	1,175,000	1,285,234		(6,699)			3.000	1.805	JJ	17,625	17,625	06/09/2020	07/01/2029
980236-AN-3	WOODSIDE FINANCE LTD CO GUARNT 144A		D	1	2.A FE	616,637	108.7770	652,661	600,000	614,167		(2,227)			3.700	3.243	MS	6,537	22,200	11/21/2019	09/15/2026
980236-AP-8	WOODSIDE FINANCE LTD CO GUARNT 144A		D	1	2.A FE	503,521	106.5620	527,482	495,000	502,518		(904)			3.700	3.460	MS	5,393	18,315	11/21/2019	03/15/2028
980236-AP-8	WOODSIDE FINANCE LTD CO GUARNT 144A	LS	D	1	2.A FE	208,529	106.5620	218,452	205,000	208,113		(374)			3.700	3.460	MS	2,233	7,585	11/21/2019	03/15/2028
980236-AQ-6	WOODSIDE FINANCE LTD CO GUARNT 144A		D	1	2.A FE	39,926,800	111.6110	44,644,443	40,000,000	39,937,846		6,160			4.500	4.523	MS	585,000	1,800,000	02/25/2019	03/04/2029
981811-AF-9	WORTHINGTON INDS SR NT			1	2.C FE	25,539,846	115.9240	29,641,861	25,570,000	25,540,310		1,557			4.300	4.311	FA	458,129	1,099,510	05/03/2018	08/01/2032
92936M-AC-1	WPP FINANCE 2010 CO GUARNT		D	1	2.B FE	21,257,035	105.0510	22,631,177	21,543,000	21,481,601		34,684			3.625	3.801	MS	247,296	780,934	02/06/2014	09/07/2022
92936M-AF-4	WPP FINANCE 2010 CO GUARNT		D	1	2.B FE	8,920,639	110.7940	10,082,253	9,100,000	9,024,970		18,382			3.750	3.991	MS	96,688	341,250	09/16/2014	09/19/2024
92936M-AF-4	WPP FINANCE 2010 CO GUARNT	LS	D	1	2.B FE	882,261	110.7940	997,146	900,000	892,579		1,818			3.750	3.991	MS	9,563	33,750	09/16/2014	09/19/2024
98212B-AJ-2	WPX ENERGY INC SR NT			1	4.A FE	12,000,000	105.9620	12,715,440	12,000,000	12,000,000					5.250	5.250	AO	133,000	666,750	09/10/2019	10/15/2027
98212B-AL-7	WPX ENERGY INC SR NT			1	3.C FE	10,000	106.0000	10,600	10,000	10,000					4.500	4.500	JJ	208	231	01/07/2020	01/15/2030
98212B-AL-7	WPX ENERGY INC SR NT	LS		1	3.C FE	1,990,000	106.0000	2,109,400	1,990,000	1,990,000					4.500	4.500	JJ	41,293	46,019	01/07/2020	01/15/2030
92940P-AE-4	WRKCO INC CO GUARNT			1	2.B FE	21,080	115.9450	23,189	20,000	20,941		(111)			3.900	3.065	JD	65	780	11/19/2019	06/01/2028
92940P-AE-4	WRKCO INC CO GUARNT	LS		1	2.B FE	3,379,104	115.9450	3,687,066	3,180,000	3,355,100		(20,740)			3.900	3.065	JD	10,335	124,020	11/19/2019	06/01/2028
92940P-AF-1	WRKCO INC CO GUARNT			1	2.B FE	23,130,470	120.7870	27,781,091	23,000,000	23,118,147		(8,013)			4.200	4.143	JD	80,500	966,000	06/11/2019	06/01/2032
92940P-AB-0	WRKCO INC CO GUARNT SER WI			1	2.B FE	9,800,026	117.6060	11,541,864	9,814,000	9,803,281		1,781			4.650	4.674	MS	134,370	456,351	02/20/2019	03/15/2026
92940P-AB-0	WRKCO INC CO GUARNT SER WI	LS		1	2.B FE	185,735	117.6060	218,747	186,000	185,797		34			4.650	4.674	MS	2,547	8,649	02/20/2019	03/15/2026
96145D-AD-7	WRKCO INC CO GUARNT SER WI			1	2.B FE	13,600,649	111.7930	15,315,583	13,700,000	13,619,489		10,278			3.375	3.455	MS	136,144	462,375	02/20/2019	09/15/2027
96145D-AD-7	WRKCO INC CO GUARNT SER WI	LS		1	2.B FE	3,298,733	111.7930	3,689,155	3,300,000	3,298,979		134			3.375	3.455	MS	32,794	111,375	02/20/2019	09/15/2027
96145D-AH-8	WRKCO INC CO GUARNT SER WI			1	2.B FE	1,880,998	115.9490	2,184,475	1,884,000	1,881,530		290			4.000	4.028	MS	22,189	75,360	02/20/2019	03/15/2028
96145D-AH-8	WRKCO INC CO GUARNT SER WI	LS		1	2.B FE	16,824,679	115.9490	19,550,128	16,861,000	16,831,112		3,510			4.000	4.028	MS	198,585	674,440	02/20/2019	03/15/2028
98310W-AL-2	WYNDHAM WORLDWIDE SR NT			1	3.C FE	479,165	102.0000	489,600	480,000	479,791		91			3.900	3.921	MS	6,240	18,720	02/19/2013	03/01/2023
98310W-AL-2	WYNDHAM WORLDWIDE SR NT	LS		1	3.C FE	19,965	102.0000	20,400	20,000	19,991		4			3.900	3.921	MS	260	780	02/19/2013	03/01/2023
98389B-AH-3	XCEL ENERGY INC SR NT				2.A FE	780,344	150.1830	871,062	580,000	770,416		(8,959)			6.500	3.698	JJ	18,850	37,700	11/21/2019	07/01/2036
98389B-AN-0	XCEL ENERGY INC SR NT			1	2.A FE	4,747,782	127.5670	5,785,183	4,535,000	4,727,165		(5,753)			4.800	4.479	MS	64,095	217,680	03/07/2017	09/15/2041
98389B-AR-1	XCEL ENERGY INC SR NT			1	2.A FE	20,137,000	109.9180	21,983,580	20,000,000	20,066,183		(15,619)			3.300	3.209	JD	55,000	660,000	03/03/2016	06/01/2025
983919-AH-4	XILINX INC SR NT			1	1.G FE	9,928,100	100.5030	10,050,324	10,000,000	9,997,673		11,165			3.000	3.115	MS	88,333	300,000	03/05/2014	03/15/2021
983919-AJ-0	XILINX INC SR NT			1	1.G FE	27,153,473	107.5550	30,414,537	28,278,000	27,562,205		191,857			2.950	3.744	JD	69,517	834,201	11/30/2018	06/01/2024
98417E-AK-6	XSTRATA CANADA FIN CORP SR NT 144A		D	1	2.A FE	9,987,400	103.9930	10,399,255	10,000,000	9,998,642		1,489			4.950	4.966	MN	63,250	495,000	11/03/2011	11/15/2021
98417E-AN-0	XSTRATA CANADA FIN CORP SR NT 144A		D	1	2.A FE	182,752	126.7200	202,752	160,000	182,040		(594)			6.000	4.935	MN	1,227	9,600	10/17/2019	11/15/2041
98417E-AR-1	XSTRATA FINANCE CANADA SR SEC 144A		D	1	2.A FE	9,934,600	122.6380	12,263,800	10,000,000	9,943,433		1,302			5.550	5.595	AO	101,750	555,000	10/18/2012	10/25/2042
98417E-AT-7	XSTRATA FINANCE CANADA SR SEC 144A		D	1	2.A FE	10,478,300	106.5170	11,184,299	10,500,000	10,495,358		2,407			4.250	4.276	AO	81,813	446,250	01/23/2013	10/25/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98419M-AB-6	XYLEM INC SR NT			1	2.B FE	14,990,900	103.2310	15,484,580	15,000,000	14,999,099		1,155			4.875	4.883	AO	182,813	731,250	07/23/2012	10/01/2021
98419M-AJ-9	XYLEM INC SR NT			1	2.B FE	24,467,571	112.4190	27,661,830	24,606,000	24,536,684		9,655			3.250	3.532	MN	133,282	799,695	12/18/2019	11/01/2026
98419M-AJ-9	XYLEM INC SR NT	LS		1	2.B FE	8,625,858	112.4190	10,351,545	9,208,000	8,768,593		65,167			3.250	3.532	MN	49,877	299,260	12/18/2019	11/01/2026
98419M-AK-6	XYLEM INC SR NT			1	2.B FE	14,888,295	122.3220	18,393,487	15,037,000	14,899,199		2,796			4.375	4.435	MN	109,645	657,869	11/09/2016	11/01/2046
98419M-AL-4	XYLEM INC SR NT			1	2.B FE	11,905,680	105.3180	12,638,189	12,000,000	11,909,740		4,060			2.250	2.334	JJ	138,750		06/24/2020	01/30/2031
98419M-AM-2	XYLEM INC SR NT			1	2.B FE	1,592,016	105.4430	1,687,081	1,600,000	1,592,519		503			1.950	2.021	JJ	16,033		06/24/2020	01/30/2028
98458P-AA-3	YALE UNIVERSITY MTN DTD 04/08/96			1	1.A FE	17,559,750	133.7100	20,056,560	15,000,000	16,142,368		(113,289)			7.375	6.119	AO	233,542	1,106,250	02/03/1999	04/15/2096
984588-AA-1	YALE-NEW HAVEN HOSPITAL NT			1	1.D FE	15,403,640	112.2600	17,288,100	15,400,000	15,403,452		(107)			4.366	4.364	JJ	336,182	672,364	03/18/2019	07/01/2043
F9876*-AA-4	YOPLAIT SAS SR NT		B		2.B FE	31,510,000	101.0640	28,395,640	28,096,751	28,096,751				2,309,106	2.200	2.200	JD	12,019	582,653	06/24/2014	06/24/2021
G9850@-AC-7	YORKSHIRE WTR SVC BRADFORD GTD SEC SR A3		D		1.G	40,000,000	105.7560	42,302,378	40,000,000	40,000,000					3.870	3.870	FA	559,000	1,548,000	12/13/2011	12/13/2023
G9851*-AC-8	YORKSHIRE WTR SVC BRADFORD GTD SEC SR A9		B		1.G	10,502,823	108.4710	11,858,036	10,931,949	10,931,949				326,089	2.140	2.140	JD	11,697	219,802	09/22/2016	09/22/2031
988498-AJ-0	YUM! BRANDS INC SR NT			1	4.A FE	6,681,621	104.6250	7,145,888	6,830,000	6,781,260		15,897			3.875	4.146	MN	44,110	264,663	01/22/2014	11/01/2023
988498-AJ-0	YUM! BRANDS INC SR NT	LS		1	4.A FE	165,699	104.6250	177,863	170,000	168,592		459			3.875	4.146	MN	1,098	6,588	01/22/2014	11/01/2023
Q9883#-AB-7	Z ENERGY LTD SR SEC SER B		D		2.C PL	8,000,000	112.8440	9,027,535	8,000,000	8,000,000					4.040	4.040	JJ	158,907	323,200	01/04/2018	01/04/2028
Q9883#-AC-5	Z ENERGY LTD SR SEC SER C		D		2.C PL	22,000,000	114.0530	25,091,563	22,000,000	22,000,000					4.140	4.140	JJ	447,810	910,800	01/04/2018	01/04/2030
98956P-AT-9	ZIMMER BIOMET HLDGS SR NT			1	2.B FE	19,951,600	113.2380	22,647,646	20,000,000	19,954,796		3,196			3.550	3.579	MS	199,194	355,000	03/13/2020	03/20/2030
98956P-AB-8	ZIMMER HLDGS INC SR NT			1	2.B FE	10,849,300	131.2630	13,126,315	10,000,000	10,712,674		(21,849)			5.750	5.156	MN	49,514	575,000	09/10/2013	11/30/2039
98956P-AF-9	ZIMMER HLDGS INC SR NT			1	2.B FE	24,941,250	110.4590	27,614,839	25,000,000	24,972,552		5,881			3.550	3.578	AO	221,875	887,500	03/10/2015	04/01/2025
98956P-AH-5	ZIMMER HLDGS INC SR NT			1	2.B FE	9,979,250	117.2440	11,724,393	10,000,000	9,982,093		374			4.450	4.462	FA	168,111	445,000	10/12/2017	08/15/2045
98978V-AB-9	ZOETIS INC SR NT			1	2.B FE	29,722,701	105.1890	31,498,769	29,945,000	29,883,668		27,827			3.250	3.352	FA	405,505	973,213	03/05/2015	02/01/2023
98978V-AH-6	ZOETIS INC SR NT			1	2.B FE	15,341,132	136.9370	21,163,637	15,455,000	15,356,593		2,481			4.700	4.747	FA	302,660	726,385	10/30/2013	02/01/2043
98978V-AL-7	ZOETIS INC SR NT			1	2.B FE	397,776	111.8990	447,595	400,000	398,437		207			3.000	3.065	MS	3,633	12,000	09/05/2017	09/12/2027
98978V-AM-5	ZOETIS INC SR NT			1	2.B FE	9,798,300	124.3800	12,438,001	10,000,000	9,810,119		3,883			3.950	4.067	MS	119,597	395,000	10/25/2017	09/12/2047
98978V-AN-3	ZOETIS INC SR NT			1	2.B FE	2,954,306	117.8110	3,461,286	2,938,000	2,951,624		(1,510)			3.900	3.829	FA	41,695	114,582	03/08/2019	08/20/2028
98978V-AT-0	ZOETIS INC SR NT			1	2.B FE	2,206,000	110.2510	2,205,011	2,000,000	2,204,301		(1,699)			3.000	2.501	MN	7,667	30,500	08/20/2020	05/15/2050
98978V-AP-8	ZOETIS INC SR NT SER 30YR			1	2.B FE	3,927,117	134.2520	5,309,673	3,955,000	3,928,224		482			4.450	4.493	FA	64,044	175,998	08/13/2018	08/20/2048
98978V-AP-8	ZOETIS INC SR NT SER 30YR	LS		1	2.B FE	1,037,633	134.2520	1,402,935	1,045,000	1,037,925		127			4.450	4.493	FA	16,922	46,503	08/13/2018	08/20/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						46,579,291,801	XXX	53,424,324,596	46,901,201,249	46,704,009,230		10,398,265	79,891,041	82,658,300	XXX	XXX	XXX	457,760,471	1,731,404,235	XXX	XXX
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2			4	3.B FM	701,948	95.5310	850,520	890,305	890,305		18,006			3.221	3.221	MON	2,389	31,212	06/17/2008	05/01/2036
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4			4	1.A FM	5,342,186	101.7450	5,355,918	5,264,047	5,319,119		(6,501)			3.500	3.066	MON	15,353	171,525	03/13/2015	03/01/2045
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A			4,5	1.A FM	5,442,464	101.7020	5,400,110	5,309,721	5,399,982		(2,954)			3.500	2.825	MON	15,487	176,244	04/21/2015	04/01/2045
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A			4,5	1.A FM	10,066,419	101.6920	10,226,555	10,056,423	10,062,199		(149)			3.500	3.482	MON	29,331	323,884	03/13/2017	06/01/2045
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A			4,5	1.A FM	6,022,801	101.9250	6,080,800	5,965,939	6,005,262		(834)			3.500	3.326	MON	17,401	195,001	08/11/2015	07/01/2045
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A			4,5	1.A FM	6,601,832	101.7410	6,591,217	6,478,450	6,579,101		(2,203)			3.500	2.936	MON	18,895	208,786	07/05/2016	03/01/2046
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A			4,5	1.A FM	7,799,866	101.9320	7,844,744	7,696,030	7,772,911		(1,702)			3.500	3.184	MON	22,447	247,866	03/13/2017	05/01/2037
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2			4	1.A FM	956,507	99.7950	994,180	996,227	989,203		3,552			1.757	2.833	MON	1,459	21,090	08/08/2013	09/01/2045
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6			4,5	1.A FM	4,735,782	102.6620	4,861,854	4,735,782	4,735,782					4.220	4.220	MON	16,654	196,759	04/08/2004	05/01/2034
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7			4,5	1.A FM	32,818	101.4800	33,304	32,818	32,818					4.220	4.220	MON	115	1,235	04/02/2004	05/01/2034
04541G-LY-6	ASSET BACKED SEC CORP H 2004-HE7 CL A1			4	1.A FM	4,410,171	86.7600	4,897,625	5,645,019	5,058,450		77,318			0.733	1.696	MON	460	70,361	08/19/2013	10/25/2034
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19			4	3.B FM	2,962,399	98.2810	3,436,993	3,497,107	3,151,511		(62,195)			5.975	6.360	MON	17,413	205,987	06/13/2007	04/01/2037
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1			4	1.A FM	59,720	100.4730	59,593	59,312	59,411		(3)			2.809	2.759	MON	139	2,238	09/10/2004	09/01/2034
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12			4	3.B FM	2,510,730	99.0790	2,570,134	2,594,023	2,554,805		(40,546)			5.750	6.123	MON	12,430	146,763	01/23/2012	03/01/2036
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43			4	1.A FM	1,958,538	105.0960	2,139,097	2,035,381	1,994,987		(6,203)			5.500	6.069	MON	9,329	110,306	07/25/2005	10/01/2033
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1			4	4.B FM	5,244,683	100.0340	5,732,881	5,730,923	5,876,401		(70,829)			5.500	1.752	MON	26,267	306,605	03/13/2006	03/01/2036
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13			4	3.B FM	3,381,719	97.0000	3,503,069	3,611,418	3,576,276		(12,224)			5.500	5.792	MON	16,552	195,379	02/07/2006	10/01/2035
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1			4	1.A FM	140,798	99.9070	153,629	153,772	148,528		263			3.783	5.500	MON	485	6,109	02/03/2012	05/01/2034
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2			4	1.A FM	620,837	99.9070	706,845	707,506	653,391		960			3.783	7.251	MON	2,230	28,109	12/13/2011	05/01/2034
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7			4	1.A FM	1,052,417	100.0410	1,178,835	1,178,353	1,097,202		1,929			3.603	6.104	MON	3,538	46,532	11/04/2011	06/01/2034
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1			4,5	1.A FM	1,137,501	102.0890	1,184,328	1,160,090	1,146,734		(124)			2.662	3.195	MON	2,574	40,394	04/11/2014	12/01/2034
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2			4	1.A FM	386,528	100.7380	436,282	433,085	403,643		546			3.672	6.406	MON	1,325	15,770	06/11/2012	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1			4	1.A FM	299,493	97.9110	290,331	296,524	296,663		(61)			3.168	3.127	MON	783	10,841	12/08/2004	01/01/2035
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1			4	2.B FM	3,508,831	99.3170	3,555,970	3,580,439	3,549,586		2,140			5.500	5.746	MON	16,410	193,796	03/23/2005	03/01/2035
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3			4	1.A FM	3,859,898	100.7740	3,969,460	3,938,985	3,921,384		604			3.202	3.367	MON	10,510	151,063	10/02/2007	10/01/2035
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A			4	1.A FM	1,242,248	98.7080	1,212,562	1,228,428	1,230,055		(90)			2.777	2.735	MON	2,842	46,814	03/30/2004	10/01/2033
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A			4	1.A FM	205,927	88.6980	180,043	202,985	202,985					2.817	2.817	MON	476	7,229	02/01/2005	01/01/2034
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A			4	1.A FM	216,213	96.6480	209,884	217,163	217,125		2			2.342	2.347	MON	424	7,321	02/24/2004	01/01/2034
161542-CQ-6	CFLAT SER 2003-C1 CLASS 1M1			4	1.A FM	320,723	100.6850	322,937	320,739	320,730		(1)			4.240	4.241	MON	1,133	13,642	06/13/2003	08/01/2032
161546-FH-4	CHASE FNDG MORT LOAN SER 2003-03 CL 1M1			4	1.A FM	274,757	99.7350	274,039	274,767	274,758		(4)			4.537	4.538	MON	1,039	14,773	05/20/2003	09/01/2032
161546-FX-9	CHASE FNDG MORT LOAN SER 2003-4 CL 1M1			4,5	1.A FM	998,452	102.6400	1,024,846	998,487	998,478		7			5.071	5.072	MON	4,220	49,774	07/23/2003	11/01/2032
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5			4,5	1.A FM	7,832,558	101.8260	8,155,042	8,008,784	7,976,039		3,792			5.700	5.896	MON	38,042	396,956	06/17/2004	02/02/2035
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1			4,5	5.B FM	316,468	104.8960	339,821	323,959	305,602		411			5.482	7.602	MON	1,480	17,051	02/03/2004	08/01/2034
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1			4,5	1.A FM	837,369	101.9590	869,935	853,221	850,720		13,624			5.194	5.287	MON	3,693	45,006	09/12/2003	01/01/2033
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5			4,5	1.A FM	6,704,454	103.4120	6,933,592	6,704,821	6,704,692		16			5.638	5.639	MON	31,501	344,028	02/11/2004	11/01/2033
161546-HD-1	CHASE FUNDING MTG LOAN SER 2003-6 CL 1M1			4,5	1.A FM	1,650,636	102.3430	1,702,125	1,663,153	1,656,471		1,078			4.993	5.131	MON	13,839	32,863	05/14/2014	11/01/2034
161546-HV-1	CHASE FUNDING MTG LOANS 2004-1 CL 1M1			4	1.A FM	1,374,210	104.1850	1,431,747	1,374,229	1,374,215		2			4.725	4.725	MON	5,411	47,611	02/11/2004	05/01/2033
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1			4	1.A FM	938,791	103.5150	990,992	957,339	948,442		(535)			5.250	5.509	MON	4,188	49,945	03/02/2005	05/01/2035
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29			4	1.D FM	6,041,579	100.5400	6,531,987	6,496,900	6,330,977		31,155			5.500	6.457	MON	29,777	350,282	11/03/2005	10/01/2035
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A			4,5	1.A FM	4,799,395	103.0910	4,885,911	4,739,412	4,789,846		(7,444)			3.500	3.215	MON	13,823	152,017	10/30/2019	03/01/2050
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A			4,5	1.A FM	957,997	102.4380	975,404	952,195	956,956		(590)			4.000	3.861	MON	3,174	33,793	04/10/2019	04/01/2049
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A			4,5	1.A FM	11,559,032	102.4880	11,758,467	11,472,985	11,547,227		(9,808)			3.500	3.326	MON	33,463	369,501	07/29/2019	07/01/2049
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A			4,5	1.A FM	3,213,160	102.6880	3,259,282	3,173,982	3,206,118		(3,992)			4.000	3.721	MON	10,580	112,642	04/10/2019	04/01/2049
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A			4,5	1.A FM	26,268,806	102.7230	26,683,807	25,976,569	26,503,450		186,065			3.500	3.140	MON	75,765	836,606	07/29/2019	07/01/2049
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1			4	1.D FM	2,484,507	91.4370	2,402,861	2,627,887	2,235,412		(88,200)			5.500	5.363	MON	12,044	143,081	01/28/2005	02/01/2035
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A			4,5	1.A FM	15,460,210	101.7780	15,526,445	15,255,218	15,566,829		117,358			3.500	2.972	MON	44,494	479,703	08/19/2019	08/01/2049
12558T-AA-5	CIM TR 2019-J2 CL A1 144A			4,5	1.A FM	18,962,921	102.9070	19,225,798	18,682,681	19,043,879		83,717			3.500	3.144	MON	54,491	719,597	11/06/2019	10/01/2049
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A			4,5	1.A FM	24,943,769	101.5860	24,721,319	24,335,384	24,945,741		1,972			3.000	2.397	MON	60,838	287,663	07/23/2020	07/01/2050
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4			4	3.B FM	243,725	103.5400	252,354	243,725	243,725					5.500	5.500	MON	1,117	12,988	05/11/2005	04/01/2035
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4			4	1.A FM	7,658,893	104.6030	8,295,462	7,930,401	7,810,821		3,805			5.500	5.930	MON	36,348	426,998	08/18/2006	07/01/2035
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3			4	1.A FM	2,033,381	104.3310	2,246,842	2,153,564	2,102,768		8,696			5.000	5.773	MON	8,973	105,301	09/13/2005	07/01/2035
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12			4	1.A FM	1,779,855	102.8570	1,892,117	1,839,569	1,817,173		2,240			5.500	5.937	MON	8,431	97,458	02/07/2006	02/01/2036
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10			4	4.B FM	4,313,929	100.0160	4,492,577	4,491,849	4,519,354		(73,752)			5.750	5.546	MON	21,523	252,807	04/10/2006	04/01/2036
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1			4	3.B FM	7,291,538	102.7380	7,437,752	7,239,504	7,258,055		(1,024)			6.000	5.906	MON	36,198	423,119	11/02/2006	10/01/2036
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3			4	2.B FM	4,967,469	98.7490	5,531,487	5,601,552	5,240,072		(106,117)			6.000	5.940	MON	28,008	330,398	12/22/2006	12/01/2035
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA			4	1.D FM	464,272	96.9600	757,254	780,995	299,783		(111,926)			3.361	7.770	MON	2,187	28,601	05/18/2012	09/01/2037
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2			4	1.D FM	2,500,197	99.8090	3,229,235	3,235,408	1,855,408		(284,491)			6.000	6.370	MON	16,177	190,749	06/14/2007	05/01/2037
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4			4	4.B FM	7,013,427	100.6790	8,307,104	8,251,091	8,351,261		(53,796)			6.000	5.950	MON	41,255	486,683	02/02/2007	01/01/2037
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18			4	1.D FM	3,998,432	85.4250	4,333,846	5,073,273	2,782,112		(449,551)			6.000	6.330	MON	25,366	299,283	07/19/2007	08/01/2037
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13			4	1.A FM	683,114	90.8200	680,824	749,644	703,559		2,116			0.698	2.051	MON	87	9,770	01/16/2014	08/25/2034
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25			4	4.B FM	385,269	85.4250	509,562	596,502	535,836		(11,397)			6.000	16.922	MON	2,983	35,920	10/09/2008	08/01/2037
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3			4	1.D FM	2,731,903	73.3390	2,668,166	3,638,115	900,162		(520,150)			6.000	5.980	MON	18,191	216,927	02/02/2007	02/01/2037
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5			4,5	1.A FM	2,389,092	101.2450	2,418,869	2,389,115	2,389,114		0			4.629	4.629	MON	9,215	106,108	12/20/2004	05/01/2035
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1			4	3.B FM	356,547	90.0300	361,945	402,026	369,204		674			0.808	3.615	MON	36	5,157	12/11/2013	02/25/2035
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1			4	1.A FM	632,548	99.8310	643,441	644,532	642,149		140			3.659	3.875	MON	1,965	25,405	05/21/2004	05/01/2034
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1			4	1.A FM	553,290	100.3880	584,673	582,411	562,482		1,021			2.948	4.283	MON	1,431	18,996	08/14/2013	11/01/2034
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4			4	2.B FM	2,724,358	99.1600	2,816,429	2,840,300	2,766,918		(14,453)			5.250	5.803	MON	12,426	146,174	01/12/2006	05/01/2035
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11			4	1.D FM	20,250	12.9570	8,139	62,816			12,160			5.500	6.360	MON	288	3,300	03/22/2006	06/01/2035
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7			4	1.D FM	1,876,327	99.4160	2,037,785	2,049,766	669,878		(493,327)			5.500	5.730	MON	9,395	108,200	07/07/2005	09/01/2035
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6			4	4.B FM	857,794	79.5100	751,218	944,811	778,250		(34,299)			5.500	6.157	MON	4,330	49,842	12/02/2005	11/01/2035
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14			4	2.B FM	7,118,427	95.5190	7,215,155	7,553,655	7,058,742		(40,955)			5.250	5.336	MON	33,047	389,280	01/27/2005	04/01/2035
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A			4,5	1.A FM	17,884,669	102.9290	20,051,389	19,480,763	18,307,804		20,226			3.470	4.543	MON	56,331	663,997	06/11/2013	07/03/2043
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1			4	5.B FM	1,024,310	86.2270	972,037	1,127,304	1,127,997		(126)			5.500	5.483	MON	5,167	60,183	03/23/2006	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1			4	1.D FM	9,954,452	68.0890	8,925,399	13,108,509	9,948,406		(111,483)			0.698	2.460	MON	1,525	154,483	01/16/2014	08/25/2037
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A			4,5	1.A FM	4,302,758	102.3660	4,301,706	4,202,297	4,270,732		(2,932)			3.500	2.657	MON	12,257	135,662	04/20/2015	03/01/2045
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A			4,5	1.A FM	9,907,327	102.4270	10,796,732	10,540,936	10,070,317		7,461			3.400	4.006	MON	29,867	352,901	05/15/2013	04/01/2043
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9			4	1.A FM	5,395,080	101.5460	5,738,197	5,650,835	5,531,090		(91,402)			5.250	5.822	MON	24,722	353,522	06/13/2005	03/01/2035
22541N-6X-2	CS FIRST BOSTON MTG SECS 2003-10 CL CB1			4,5	6. FM	637,624	83.5100	601,643	720,445	383,721					5.500	5.430	MON	3,302	23,125	11/22/2005	05/01/2033
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1			4	1.A FM	851,874	104.8760	999,831	953,346	919,316		4,268			6.000	7.096	MON	4,767	55,869	06/06/2008	12/01/2034
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1			4	1.A FM	924,973	99.2870	990,165	997,275	997,275		936			0.748	0.748	MON	83	14,550	11/21/2007	09/25/2037
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A			4,5	1.A FM	4,047,489	102.1210	4,112,760	4,027,353	4,041,001		(319)			3.500	3.371	MON	11,746	130,079	08/31/2015	08/01/2045
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A			4,5	1.A FM	3,260,458	101.8950	3,330,556	3,268,630	3,261,059		250			3.500	3.567	MON	9,534	107,419	05/10/2019	02/01/2048
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A			4,5	1.A FM	1,137,356	101.8950	1,181,048	1,159,089	1,141,871		564			3.500	3.933	MON	3,381	38,092	02/08/2018	02/01/2048
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1			4	1.A FM	702,524	99.6860	772,081	774,513	737,503		1,871			2.226	3.571	MON	1,437	24,505	12/28/2012	06/01/2034
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A			4,5	1.A FM	5,198,534	101.9780	5,255,357	5,153,442	5,184,132		(1,003)			3.500	3.211	MON	15,031	168,832	05/12/2015	03/01/2045
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A			4,5	1.A FM	3,205,427	102.0270	3,432,913	3,364,726	3,141,794		(68,724)			3.500	5.722	MON	9,814	105,774	11/06/2018	10/01/2047
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A			4,5	1.A FM	2,088,030	101.0660	2,129,246	2,106,793	2,092,853		500			3.500	3.813	MON	6,145	63,569	02/09/2018	03/01/2048
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A			4,5	1.A FM	2,095,511	101.4050	2,180,901	2,150,681	2,104,983		4,131			3.500	4.302	MON	6,273	66,007	05/10/2019	04/01/2048
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A			4,5	1.A FM	4,256,119	103.2140	4,363,252	4,227,385	4,251,116		(4,430)			3.500	3.352	MON	12,330	138,733	11/21/2019	12/01/2049
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A			4,5	1.A FM	16,128,058	103.3230	16,459,534	15,930,175	16,093,543		(30,558)			3.500	3.230	MON	46,463	522,790	11/21/2019	12/01/2049
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A			4,5	1.A FM	26,133,884	103.0230	26,187,492	25,418,975	26,170,444		36,560			3.000	2.391	MON	63,547	246,490	08/13/2020	07/08/2050
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A			4,5	1.A FM	17,306,085	101.6980	17,233,794	16,945,983	17,275,307		(30,779)			3.000	2.537	MON	42,365	164,327	08/13/2020	07/08/2050
36157T-4F-5	GE CAP MTG SVCS 1997-HE1 CL A-5 NAS			4	4.B FM	18,158	19.2970	12,203	63,239	12,203	3,638	(9,884)			7.290	7.010	MON	384	2,588	06/20/1997	03/01/2027
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1			4	1.D FM	2,106,895	92.6980	2,092,911	2,257,775	2,174,634		(7,212)			3.573	4.459	MON	6,723	83,647	05/29/2013	09/01/2035
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A			4	1.A FM	399,588	97.9040	399,326	407,873	407,748		4			3.150	3.160	MON	1,071	14,405	07/23/2004	08/01/2034
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A			4,5	1.A FM	7,339,693	102.7920	7,464,176	7,261,406	7,327,514		(9,760)			3.500	3.259	MON	21,179	235,008	10/22/2019	03/01/2050
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A			4,5	1.A FM	15,472,873	102.2800	15,498,658	15,153,233	15,424,894		(47,978)			3.000	2.380	MON	37,883	220,998	06/19/2020	10/01/2050
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A			4,5	1.A FM	6,666,663	101.8930	6,662,751	6,538,949	6,646,811		(19,852)			3.500	3.082	MON	19,072	198,578	01/16/2020	05/01/2050
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A			4,5	1.A FM	6,103,227	103.1960	6,200,433	6,008,406	6,088,505		(14,722)			3.500	3.161	MON	17,525	182,466	01/16/2020	05/01/2050
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A			4,5	1.A FM	18,771,520	102.6100	18,826,169	18,347,240	18,691,636		(79,884)			3.500	3.033	MON	53,513	516,138	02/18/2020	07/01/2050
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A			4,5	1.A FM	6,474,018	102.0230	6,479,467	6,350,968	6,450,874		(23,143)			3.500	3.108	MON	18,524	178,663	02/18/2020	07/01/2050
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A			4,5	1.A FM	8,193,708	102.7130	8,262,407	8,044,137	8,178,127		(15,581)			3.000	2.599	MON	20,110	137,142	05/22/2020	10/01/2050
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A			4,5	1.A FM	15,705,846	102.1970	15,680,997	15,343,827	15,680,098		(25,748)			3.000	2.500	MON	38,360	110,853	09/18/2020	01/01/2051
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14			4	4.B FM	690,345	133.4980	990,432	741,906	749,067		(1,504)			5.500	6.200	MON	3,400	39,584	03/09/2006	02/01/2036
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9			4	4.B FM	978,070	119.0170	1,221,815	1,026,591	1,019,829		(15,373)			5.500	6.149	MON	4,705	54,772	03/08/2006	02/01/2036
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10			4	4.B FM	849,996	143.6370	1,309,005	911,329	1,011,233		13,050			5.500	6.355	MON	4,177	48,190	06/07/2006	05/01/2036
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8			4	4.B FM	791,226	159.0980	1,429,516	898,511	1,008,032		28,090			5.500	7.229	MON	8,321	43,377	06/07/2006	05/01/2036
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6			4	1.D FM	1,417,869	95.5770	1,445,337	1,512,225	1,478,951		1,421			5.500	6.358	MON	6,931	81,019	11/21/2005	03/01/2035
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7			4	1.D FM	2,056,633	105.5180	2,253,854	2,135,981	2,102,891		1,333			5.500	6.029	MON	9,790	113,610	12/12/2005	11/01/2035
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1			4	1.A FM	880,288	103.4260	928,294	897,545	896,059		70			2.788	2.864	MON	2,085	32,625	04/05/2006	10/01/2033
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13			4	1.D FM	1,957,516	95.6140	2,006,246	2,098,266	1,946,648		(21,955)			5.500	5.861	MON	19,370	104,132	01/25/2006	12/01/2035
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14			4	3.B FM	1,113,972	96.2540	1,103,114	1,146,038	1,124,134		(13,476)			5.500	5.828	MON	5,253	62,069	01/25/2006	12/01/2035
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1			4	1.A FM	3,556,907	97.3290	3,523,055	3,619,728	3,579,917		1,743			3.678	4.027	MON	11,093	139,239	08/21/2013	04/01/2035
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1			4	1.A FM	864,737	101.0680	953,964	943,886	899,195		855			3.640	5.145	MON	2,863	36,286	04/09/2013	09/01/2035
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1			4	1.D FM	4,127,164	91.3980	4,169,565	4,561,979	3,563,169		(219,683)			2.694	2.810	MON	10,241	156,367	08/17/2007	03/01/2037
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1			4	1.A FM	713,031	98.2100	729,682	742,983	742,461		(5)			2.822	2.846	MON	1,747	24,064	08/02/2004	06/01/2034
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1			4	1.A FM	2,497,927	103.0650	2,868,524	2,783,206	2,579,181		10,107			0.888	2.486	MON	275	38,409	06/26/2013	12/25/2034
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1			4	1.A FM	882,084	96.1820	945,294	982,823	930,022		6,750			0.788	4.389	MON	86	12,279	06/26/2013	09/25/2034
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1			4	1.A FM	2,416,245	98.7320	2,692,074	2,726,653	2,509,954		7,918			0.668	3.001	MON	202	31,683	02/13/2013	04/25/2035
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1			4	1.A FM	5,421,064	97.8540	5,881,195	6,010,160	5,575,851		15,983			0.668	2.617	MON	446	69,574	09/11/2013	04/25/2035
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1			4	1.A FM	1,932,357	99.4960	2,319,900	2,331,653	2,035,883		10,800			0.788	4.018	MON	204	29,833	12/03/2012	08/25/2035
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1			4	1.D FM	6,129,418	89.5930	6,928,366	7,733,195	6,523,092		(169,108)			3.052	3.120	MON	19,666	253,158	02/05/2007	09/01/2036
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1			4	1.D FM	3,852,425	80.7470	3,589,210	4,444,985	3,776,118		(79,099)			3.270	3.350	MON	12,114	159,191	10/03/2007	09/01/2036
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6			4	1.A FM	483,170	99.9890	575,987	576,053			(221,665)			5.710	5.720	MON	2,741	29,507	11/16/2006	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13			4	1.D FM	2,404,037	69.9180	1,809,964	2,588,678	1,515,044		(259,668)			5.500	5.860	MON	11,865	138,812	02/08/2006	01/01/2036
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3			4	4.B FM	2,019,520	85.5100	1,730,406	2,023,630	2,013,879		364			2.706	2.797	MON	4,563	67,180	09/21/2007	10/01/2036
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1			4	1.A FM	391,827	100.5590	431,207	428,812	406,735		718			3.391	5.792	MON	1,212	15,883	06/20/2012	07/01/2035
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3			4	1.A FM	2,098,912	99.2400	2,235,940	2,253,072	2,218,932		1,559			3.207	3.765	MON	6,021	85,079	02/10/2012	07/01/2035
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3			4	1.D FM	9,358,754	84.7240	9,031,287	10,659,669	8,239,474		(402,799)			3.293	4.890	MON	29,255	369,132	06/25/2008	04/01/2037
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4			4	1.D FM	3,121,938	82.6910	2,999,024	3,626,788	2,529,567		(268,144)			3.413	3.660	MON	10,316	126,146	11/15/2007	06/01/2037
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A			4	1.A FM	6,825,794	103.0130	9,112,939	8,846,366	7,676,075		243,536			3.500	6.457	MON	25,802	303,537	02/11/2014	01/01/2044
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A			4	1.A FM	3,638,237	101.7350	3,609,994	3,548,418	3,627,133		1,237			3.500	2.798	MON	10,350	113,818	06/09/2016	05/01/2046
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A			4,5	1.A FM	8,859,741	102.0860	8,985,591	8,801,978	8,849,543		(582)			3.500	3.343	MON	25,672	290,292	02/17/2017	01/01/2047
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A			4,5	1.A FM	5,328,124	102.1290	5,349,199	5,237,692	5,311,356		(909)			3.500	3.087	MON	15,277	196,163	05/22/2017	05/01/2047
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A			4,5	1.A FM	7,137,661	102.2380	7,532,768	7,367,908	6,945,506		(219,838)			3.500	4.556	MON	21,490	229,786	06/27/2018	12/01/2048
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A			4,5	1.A FM	10,499,531	103.0740	11,001,833	10,673,755	10,344,565		(177,259)			4.000	4.410	MON	35,579	374,911	11/07/2018	01/01/2049
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A			4,5	1.A FM	2,475,907	103.1500	2,573,189	2,494,616	2,479,966		1,100			4.000	4.163	MON	8,315	86,080	09/20/2018	09/25/2040
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A			4,5	1.A FM	6,080,838	101.7790	6,136,280	6,029,026	6,149,792		75,031			4.500	4.309	MON	22,609	226,904	11/28/2018	04/01/2049
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A			4,5	1.A FM	11,945,860	103.1250	12,351,939	11,977,676	11,952,581		2,602			4.000	4.057	MON	39,926	416,893	01/18/2019	05/01/2049
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A			4,5	1.A FM	1,118,541	102.5320	1,139,744	1,111,594	1,117,283		(664)			4.000	3.869	MON	3,705	38,232	03/22/2019	08/01/2049
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A			4,5	1.A FM	2,130,397	103.0070	2,167,365	2,104,095	2,125,627		(2,518)			4.000	3.739	MON	7,014	72,369	03/22/2019	08/01/2049
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A			4,5	1.A FM	605,808	102.5520	617,892	602,513	605,392		(319)			4.000	3.886	MON	2,008	20,774	04/23/2019	09/01/2049
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A			4,5	1.A FM	3,324,948	103.0280	3,385,942	3,286,435	3,320,074		(3,732)			4.000	3.756	MON	10,955	113,312	04/23/2019	09/01/2049
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A			4,5	1.A FM	6,274,983	103.3710	6,343,796	6,136,903	6,342,356		70,709			4.000	3.168	MON	20,456	215,063	06/25/2019	11/01/2049
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A			4,5	1.A FM	7,514,035	102.1200	7,587,880	7,430,384	7,555,358		46,453			3.500	3.052	MON	21,672	228,875	09/17/2019	12/01/2049
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A			4,5	1.A FM	21,284,953	102.3630	21,452,781	20,957,493	21,439,693		175,276			3.500	2.890	MON	61,126	645,546	08/16/2019	12/01/2049
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A			4,5	1.A FM	4,628,798	102.4230	4,702,762	4,591,493	4,622,372		(4,436)			3.500	3.320	MON	13,392	147,432	09/13/2019	02/01/2050
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A			4,5	1.A FM	19,611,416	102.4570	19,845,236	19,369,300	19,725,899		127,416			3.500	3.224	MON	56,494	621,945	09/13/2019	02/01/2050
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A			4,5	1.A FM	9,843,850	102.6890	9,979,109	9,717,822	9,905,963		66,179			3.500	3.217	MON	28,344	315,104	10/22/2019	03/01/2050
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A			4,5	1.A FM	16,325,037	103.2900	16,757,366	16,223,639	16,289,345		(35,692)			3.500	3.398	MON	47,319	406,991	03/17/2020	05/01/2050
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A			4,5	1.A FM	6,027,658	102.6880	6,167,487	6,006,074	6,023,566		(1,997)			4.000	3.925	MON	20,020	207,956	02/20/2019	06/01/2049
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A			4,5	1.A FM	5,919,980	102.7380	6,002,368	5,842,386	5,907,986		(9,311)			3.500	3.231	MON	17,040	194,357	10/16/2019	03/01/2050
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A			4,5	1.A FM	8,316,166	102.3430	8,354,405	8,163,108	8,289,790		(26,376)			3.500	3.110	MON	23,809	251,140	01/24/2020	06/01/2050
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A			4,5	1.A FM	27,377,431	102.9340	27,560,566	26,774,993	27,495,921		118,490			3.500	3.033	MON	78,094	823,738	01/24/2020	06/01/2050
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A			4,5	1.A FM	10,539,435	101.6850	10,502,034	10,328,033	10,579,641		40,206			3.500	3.099	MON	30,123	285,870	02/19/2020	07/01/2050
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A			4,5	1.A FM	17,939,871	103.3160	18,107,515	17,526,358	18,018,369		78,498			3.500	3.039	MON	51,119	485,113	02/19/2020	07/01/2050
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A			4,5	1.A FM	4,995,731	102.7730	4,999,150	4,864,245	4,978,584		(17,147)			3.000	2.460	MON	12,161	68,375	06/19/2020	11/01/2050
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A			4,5	1.A FM	12,495,793	102.7230	12,447,130	12,117,133	12,454,448		(41,344)			3.000	2.363	MON	30,293	145,938	07/21/2020	12/01/2050
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A			4,5	1.A FM	12,435,207	101.8980	12,347,164	12,117,133	12,400,526		(34,681)			3.000	2.463	MON	30,293	145,938	07/21/2020	12/01/2050
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A			4,5	1.A FM	16,661,057	102.8360	16,614,350	16,156,177	16,695,090		34,033			3.000	2.363	MON	40,390	194,584	07/21/2020	12/01/2050
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A			4,5	1.A FM	17,616,962	102.4570	17,636,457	17,213,521	17,578,940		(38,022)			3.000	2.509	MON	43,034	126,752	09/18/2020	01/01/2051
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A			4,5	1.A FM	8,752,713	103.8400	8,845,575	8,518,455	8,744,658		(8,055)			3.500	2.743	MON	24,846	240,521	02/21/2020	08/01/2050
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A			4,5	1.A FM	17,030,072	102.3980	16,876,839	16,481,546	17,068,537		38,465			3.000	2.103	MON	41,204	199,111	07/24/2020	10/01/2050
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A			4,5	1.A FM	4,647,325	101.6480	4,599,599	4,525,008	4,635,402		(11,923)			3.000	2.268	MON	11,313	54,666	07/24/2020	10/01/2050
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1			4	1.A FM	88,197	99.3740	88,405	88,962	88,958		2			2.841	2.847	MON	211	2,575	02/16/2005	04/01/2035
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14			4	4.B FM	11,848,536	97.4020	11,958,886	12,277,902	11,966,225		(106,862)			5.500	5.916	MON	56,274	660,124	08/24/2005	09/01/2035
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A			4,5	1.A FM	26,856,953	102.3980	26,643,503	26,019,452	26,964,548		107,594			3.000	1.916	MON	65,049	311,285	07/30/2020	02/01/2050
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A			4,5	1.A FM	4,467,099	102.0550	4,432,824	4,343,579	4,463,379		(3,720)			3.000	2.110	MON	10,859	51,965	07/30/2020	02/01/2050
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A			4,5	1.A FM	5,270,510	102.3980	5,228,622	5,106,156	5,265,552		(4,958)			3.000	1.995	MON	12,765	61,088	07/30/2020	02/01/2050
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1			4	4.B FM	2,163,008	55.1580	1,638,874	2,971,258	2,103,632		(28,216)			0.648	3.340	MON	321	33,541	08/09/2012	12/25/2036
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B			4	1.A FM	3,650,205	100.3230	4,036,043	4,023,056	3,823,442		36,253			1.609	5.941	MON	5,396	94,144	03/18/2014	11/01/2035
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6			4	1.D FM	1,138,203	93.3620	1,122,000	1,201,778	913,748		(72,922)			5.971	5.472	MON	5,980	44,507	10/07/2005	11/01/2035
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B			4	1.D FM	11,471,262	79.5370	11,318,622	14,230,569	10,232,887		(271,141)			6.500	6.070	MON	77,082	509,344	02/07/2006	02/01/2036
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4			4	2.B FM	383,346	98.3640	397,799	404,416	404,411		(1)			6.219	5.719	MON	2,096	14,098	02/07/2006	02/01/2036
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5			4	1.A FM	672,909	103.2040	726,893	704,329	691,958		509			5.250	5.876	MON	3,081	35,245	01/11/2006	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A			4,5	1.A FM	4,382,614	101.7420	4,516,839	4,439,495	4,399,288		6,352			4.000	4.454	MON	14,798	152,266	10/25/2018	10/01/2048
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E			4	1.D FM	771,852	96.0450	912,396	949,971	599,834		(47,500)			2.758	9.690	MON	2,183	33,586	06/07/2012	12/01/2035
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1			4	1.A FM	1,572,500	103.5870	1,643,281	1,586,381	1,578,921		342			3.640	3.782	MON	4,812	58,292	05/29/2013	02/01/2035
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2			4	1.A FM	873,105	103.8980	1,016,400	978,268	924,059		2,384			3.640	5.391	MON	2,968	35,947	06/01/2012	02/01/2035
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1			4	1.A FM	621,720	98.1540	608,435	619,880	620,089		(22)			3.155	3.134	MON	1,630	22,822	08/11/2004	05/01/2034
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1			4	1.A FM	330,675	102.5550	372,405	363,129	348,908		441			2.560	3.729	MON	775	11,928	02/03/2012	07/01/2034
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6			4	3.B FM	17,098,598	99.9850	17,775,951	17,778,536	17,520,029		(63,637)			5.500	5.984	MON	81,485	956,405	07/26/2005	08/01/2035
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3			4	1.A FM	555,444	104.6940	570,724	545,137	549,461		(149)			5.500	5.209	MON	2,499	29,161	12/16/2004	08/01/2034
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1			4	3.B FM	1,192,109	104.1380	1,259,567	1,209,519	1,201,834		(13,900)			5.500	5.710	MON	5,544	65,144	10/04/2005	08/01/2035
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10			4	1.D FM	1,132,061	69.5190	1,107,206	1,592,674			267,724			5.500	5.940	MON	7,300	83,968	02/24/2006	11/01/2035
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A			4	1.A FM	1,488,589	100.9720	1,603,216	1,587,790	1,499,406		4,864			2.657	4.620	MON	3,515	52,570	07/01/2013	08/01/2034
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3			4	1.A FM	2,663,255	103.1240	2,772,456	2,688,459	2,676,788		379			5.250	5.367	MON	11,762	137,650	02/24/2005	03/01/2035
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5			4	1.D FM	1,822,223	39.9540	1,520,564	3,805,812	1,566,572		(154,213)			6.141	6.140	MON	19,476	79,042	05/24/2006	06/01/2036
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6			4	1.A FM	651,956	101.6290	688,545	677,509	673,406		2,937			5.250	5.840	MON	2,964	32,837	06/10/2005	03/01/2035
61913P-AA-0	MTGIT TR 2004-1 CL A1			4	1.A FM	1,858,445	100.2820	2,175,391	2,169,273	1,916,955		9,964			0.928	4.277	MON	224	30,884	12/21/2011	11/25/2034
61913P-AP-7	MTGIT TR 2005-1 CL 1A1			4	1.A FM	1,049,198	101.6140	1,334,205	1,313,019	1,168,905		8,990			0.788	6.628	MON	172	16,400	11/26/2012	02/25/2035
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6			4,5	1.D FM	3,572,317	39.8590	1,966,134	4,932,777	997,364		(418,815)			6.167	6.170	MON	25,350	99,923	06/07/2006	07/01/2036
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A			4,5	1.A FM	5,312,569	102.0900	5,318,863	5,209,997	5,284,581		(3,278)			3.500	2.830	MON	15,196	169,883	04/28/2015	04/01/2046
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A			4,5	1.A FM	5,844,853	101.7290	5,933,854	5,833,005	5,842,044		(320)			3.500	3.440	MON	17,013	189,038	11/05/2015	10/01/2045
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5			4	1.A FM	1,968,985	104.1650	2,051,635	1,969,601	1,969,289		15			5.500	5.504	MON	9,027	105,072	01/07/2005	03/01/2035
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3			4	4.B FM	3,326,632	91.6830	3,154,443	3,440,602	3,386,609		(12,409)			5.500	5.906	MON	15,769	251,107	12/21/2005	11/01/2035
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A			4,5	1.A FM	4,212,643	101.7940	4,243,781	4,168,998	4,211,686		(957)			3.000	2.674	MON	10,423	95,633	02/14/2020	02/01/2050
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A			4,5	1.A FM	19,621,279	102.0860	19,500,393	19,101,945	19,718,192		96,912			3.000	2.380	MON	47,755	274,593	06/26/2020	05/01/2050
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A			4,5	1.A FM	7,783,663	102.2230	8,186,308	8,008,270	7,725,556		(89,303)			3.500	4.971	MON	23,357	247,916	05/18/2018	06/01/2048
69374J-AA-9	PSMC TRUST 2018-3 CL A1 144A			4,5	1.A FM	1,834,635	101.3110	1,863,058	1,838,945	1,835,856		408			4.000	4.083	MON	6,130	54,084	09/10/2018	08/01/2048
69374K-AA-6	PSMC TRUST 2018-4 CL A1 144A			4,5	1.A FM	2,732,227	100.5870	2,780,865	2,764,624	2,742,017		3,969			4.000	4.347	MON	9,215	79,397	10/09/2018	11/01/2048
69372X-AA-0	PSMC TRUST 2019-1 CL A1 144A			4,5	1.A FM	4,411,023	101.5860	4,382,361	4,313,959	4,509,199		107,472			4.000	2.689	MON	14,380	135,669	06/11/2019	07/01/2049
74922R-AP-5	RALI 2006-QS1 CL 3A1			4	3.B FM	574,298	97.1260	687,010	707,337	683,091		(58,778)			5.750	12.165	MON	3,389	39,429	10/24/2008	12/01/2021
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A			4,5	1.A FM	35,834,892	102.7730	36,424,518	35,441,709	35,778,121		(56,772)			3.000	2.768	MON	88,604	865,621	02/06/2020	02/01/2050
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A			4,5	1.A FM	19,421,086	102.0290	19,670,721	19,279,501	19,400,666		(20,420)			3.000	2.846	MON	48,199	470,878	02/06/2020	02/01/2050
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1			4	1.D FM	1,151,246	35.0840	967,434	2,757,475	147,881		(134,736)			0.508	13.890	MON	156	25,426	12/08/2010	06/25/2046
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2			4	1.D FM	2,585,963	41.5670	1,559,921	3,752,829	1,115,149		(122,685)			0.668	0.430	MON	279	44,162	03/21/2006	04/25/2046
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL M II1			4	1.A FM	492,678	98.6920	575,422	583,051	557,254		4,502			1.018	3.959	MON	66	8,843	09/13/2012	02/25/2034
76110W-VW-3	RESIDENTIAL ASSET SEC 2003-KS11 CL M II2			4	1.A FM	508,412	99.1480	607,135	612,350	365,731		(5,227)			1.948	1.970	MON	133	15,344	12/12/2003	01/25/2034
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL AI5			4,5	1.A FM	2,177,431	103.3440	2,271,103	2,197,617	2,196,680		103			4.953	4.969	MON	9,072	107,688	06/09/2004	07/01/2034
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI5			4,5	1.A FM	1,365,554	100.6350	1,374,743	1,366,073	1,366,058		18			5.910	5.915	MON	6,728	68,238	08/12/2004	09/01/2034
76110W-C6-1	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI6			4	1.A FM	85	99.9860	85	85	85					4.790	4.795	MON	0	1	08/12/2004	09/01/2034
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL AI6			4,5	1.A FM	145,409	102.4890	149,066	145,446	145,442		0			4.625	4.627	MON	561	6,307	05/14/2004	06/01/2034
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4			4	4.B FM	3,149,091	96.2430	3,283,573	3,411,742	3,313,405		(29,246)			5.500	6.047	MON	15,637	184,125	04/05/2006	03/01/2036
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A			4	1.A FM	176,247	99.1820	187,963	189,513	184,633		1,082			0.758	2.746	MON	44	2,888	02/06/2014	05/20/2034
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A			4	1.A FM	2,251,672	100.1810	2,405,575	2,401,239	2,306,290		3,578			0.778	1.768	MON	570	42,284	07/25/2013	05/20/2034
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2			4	1.A FM	724,464	95.4780	795,058	832,717	759,878		1,518			0.342	2.975	MON	87	6,814	12/14/2012	06/20/2036
81744V-AA-0	SEQUOIA MTG TR 2012-4 CL A1			4,5	1.A FM	1,083,654	101.7040	1,073,277	1,055,293	1,079,857		(1,004)			3.500	2.722	MON	3,078	34,488	07/07/2016	09/01/2042
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A			4	1.A FM	1,317,872	103.0250	1,340,356	1,300,999	1,313,196		59			4.000	3.624	MON	4,337	49,885	03/25/2014	04/01/2044
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A			4,5	1.A FM	12,655,212	102.3520	12,660,127	12,369,174	12,572,323		(4,332)			3.500	2.843	MON	36,077	410,068	04/24/2015	05/01/2045
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A			4,5	1.A FM	12,894,203	102.3440	13,139,007	12,838,037	12,879,564		(899)			3.500	3.423	MON	37,444	421,333	06/19/2015	07/01/2045
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A			4,5	1.A FM	4,892,272	101.9470	4,991,029	4,895,714	4,892,634		89			3.500	3.520	MON	14,279	160,673	01/18/2018	07/01/2045
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A			4,5	1.A FM	14,334,710	102.3560	14,276,051	13,947,438	14,336,964		90,378			3.500	2.942	MON	40,680	463,069	07/21/2016	08/01/2046
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A			4,5	1.A FM	7,019,245	102.3600	6,957,660	6,797,272	6,964,428		(3,084)			3.500	2.682	MON	19,825	228,219	10/12/2016	11/01/2046
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A			4,5	1.A FM	8,364,623	102.3420	8,490,099	8,295,840	8,351,919		(1,009)			3.500	3.304	MON	24,196	304,013	02/06/2017	02/01/2047
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A			4,5	1.A FM	1,557,101	102.3500	1,603,971	1,567,141	1,558,895		137			3.500	3.652	MON	4,571	51,747	03/13/2017	04/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A			4,5	1.A FM	9,476,575	101.4610	9,402,055	9,266,628	9,521,115		82,045			3.500	2.655	MON	27,028	294,275	06/07/2017	07/01/2047
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A			4,5	1.A FM	5,126,928	101.9160	5,227,597	5,129,332	5,127,405		50			3.500	3.511	MON	14,961	166,535	01/16/2018	02/01/2048
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A			4,5	1.A FM	5,714,427	101.9180	5,940,027	5,828,260	5,737,074		2,806			3.500	3.967	MON	16,999	189,094	02/20/2018	03/01/2048
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A			4,5	1.A FM	6,015,704	102.6400	6,138,647	5,980,754	6,011,880		(1,541)			4.000	3.854	MON	19,936	208,659	04/23/2019	07/01/2048
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A			4,5	1.A FM	3,157,399	102.6000	3,240,003	3,157,893	3,157,506		25			4.000	4.004	MON	10,526	110,462	08/08/2018	09/01/2048
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A			4,5	1.A FM	5,637,777	101.8590	5,810,700	5,704,628	5,651,917		3,904			4.000	4.248	MON	19,015	196,337	10/04/2018	11/01/2048
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A			4,5	1.A FM	1,705,772	102.5430	1,721,189	1,678,500	1,699,462		(744)			4.000	3.617	MON	5,595	63,174	02/08/2018	02/01/2048
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A			4,5	1.A FM	2,485,964	102.5430	2,518,444	2,455,981	2,479,035		(816)			4.000	3.711	MON	8,187	92,436	02/08/2018	02/01/2048
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A			4,5	1.A FM	1,238,601	103.0180	1,259,299	1,222,407	1,233,894		(1,111)			4.500	4.299	MON	4,584	50,737	09/20/2018	10/01/2048
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A			4,5	1.A FM	2,134,129	101.1890	2,155,118	2,129,803	2,133,372		(312)			4.000	3.959	MON	7,099	74,195	01/09/2019	02/01/2049
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A			4,5	1.A FM	10,369,943	102.1760	10,397,395	10,175,963	10,566,755		149,602			4.000	3.119	MON	33,920	368,819	05/17/2019	06/01/2049
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A			4,5	1.A FM	3,831,386	101.6000	3,835,344	3,774,954	3,822,337		(5,786)			4.000	3.644	MON	12,583	136,820	07/10/2019	06/01/2049
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A			4,5	1.A FM	14,993,609	102.3270	15,076,388	14,733,471	15,079,249		99,015			3.500	2.830	MON	42,973	472,418	08/07/2019	09/01/2049
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A			4,5	1.A FM	12,458,589	101.9220	12,531,558	12,295,292	12,564,090		113,884			3.500	3.182	MON	35,861	394,240	08/07/2019	09/01/2049
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A			4,5	1.A FM	34,964,297	101.9230	35,023,899	34,362,945	34,859,282		(91,034)			3.500	3.136	MON	100,225	1,191,613	11/14/2019	12/01/2049
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A			4,5	1.A FM	4,505,629	101.9230	4,535,598	4,450,004	4,495,930		(8,408)			3.500	3.239	MON	12,979	163,553	11/14/2019	12/01/2049
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A			4,5	1.A FM	3,256,557	102.4560	3,274,392	3,195,913	3,241,607		(5,198)			4.500	4.199	MON	11,985	125,799	02/21/2019	03/01/2049
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A			4,5	1.A FM	8,810,476	102.5680	8,782,133	8,562,238	9,110,978		210,548			4.500	3.354	MON	32,108	389,473	07/16/2019	08/01/2049
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A			4,5	1.A FM	20,776,763	103.1860	21,034,228	20,384,712	20,830,915		81,754			4.000	3.558	MON	67,949	765,800	09/17/2019	09/01/2049
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A			4,5	1.A FM	11,563,342	101.9340	11,522,287	11,303,710	11,619,558		56,216			3.500	2.689	MON	32,969	339,375	01/08/2020	02/01/2050
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A			4,5	1.A FM	2,227,213	101.9340	2,226,106	2,183,877	2,220,375		(6,838)			3.500	3.010	MON	6,370	65,567	01/08/2020	02/01/2050
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A			4,5	1.A FM	37,278,958	103.4150	37,623,132	36,380,807	37,108,787		(170,171)			3.500	3.008	MON	106,111	1,026,595	02/13/2020	03/01/2050
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A			4,5	1.A FM	14,866,107	102.5790	14,927,582	14,552,323	14,806,707		(59,401)			3.500	3.069	MON	42,444	410,638	02/13/2020	03/01/2050
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A			4,5	1.A FM	5,203,492	102.1220	5,259,644	5,150,379	5,193,569		(834)			3.500	3.240	MON	15,022	169,629	11/18/2016	11/01/2046
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A			4,5	1.A FM	17,209,023	102.5390	19,107,976	18,634,803	17,046,063		(252,282)			3.000	6.275	MON	46,587	526,099	11/16/2018	11/01/2046
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2			4	1.A FM	1,691,833	101.0400	1,892,787	1,873,310	1,804,230		4,150			2.954	5.252	MON	4,611	64,554	05/17/2012	09/01/2034
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2			4	1.A FM	1,673,574	101.5470	1,892,623	1,863,785	1,744,051		15,216			2.651	9.282	MON	4,118	61,719	06/17/2013	09/01/2034
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2			4	1.A FM	702,315	100.1320	818,011	816,933	773,370		(32)			2.724	4.231	MON	1,854	28,382	07/16/2012	04/01/2034
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A			4,5	1.A FM	814,386	104.3910	859,921	823,749	818,454		186			2.837	3.119	MON	1,948	28,079	10/11/2013	07/01/2034
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1			4	1.A FM	1,555,975	98.3630	1,655,113	1,682,655	1,598,443		2,643			0.832	2.568	MON	466	21,866	07/01/2013	11/19/2033
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A			4	1.A FM	1,481,856	95.1710	1,560,487	1,639,674	1,537,281		3,779			0.732	2.403	MON	400	19,560	06/20/2013	05/19/2034
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A			4	1.D FM	4,234,075	46.9820	2,445,639	5,205,482	1,625,699		(338,513)			5.630	5.640	MON	24,422	108,151	12/14/2006	01/01/2037
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3			4	1.D FM	1,200,903	43.2270	626,569	1,449,491	523,737		(157,665)			5.500	7.070	MON	6,644	78,820	05/03/2006	04/01/2036
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A			4,5	1.A FM	4,327,294	102.2580	4,567,024	4,466,164	4,350,441		6,563			3.500	4.340	MON	13,026	145,193	06/21/2018	07/01/2048
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A			4,5	1.A FM	3,327,212	102.9860	3,461,714	3,361,350	3,333,269		2,074			4.000	4.233	MON	11,205	117,134	10/26/2018	11/01/2048
929227-B6-2	WAMU 2002-S8 CL 1A6			4	1.A FM	2,615,346	104.0680	2,655,358	2,551,557	2,619,154		(1,046)			5.750	4.976	MON	12,226	141,012	12/03/2010	01/01/2033
92925V-AD-2	WAMU 2007-HY1 CL 2A2A			4	1.D FM	9,298,476	96.8160	9,896,668	10,222,091	7,698,402		(466,239)			3.573	3.590	MON	30,439	361,937	01/09/2007	02/01/2037
933636-AE-2	WAMU 2007-HY4 CL 2A3			4	1.A FM	7,597,782	91.0220	8,046,431	8,840,108	8,199,391		(72,723)			3.265	3.180	MON	24,049	284,717	03/14/2007	04/01/2037
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A			4	1.A FM	3,092,688	100.1950	3,314,148	3,307,687	3,152,365		3,493			0.928	2.372	MON	608	47,520	05/30/2013	10/25/2044
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1			4	1.D FM	1,596,510	99.9820	1,763,777	1,764,100	1,636,409		2,766			0.948	3.263	MON	331	25,695	12/11/2013	10/25/2044
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1			4,5	1.A FM	2,129,620	102.2370	2,193,978	2,145,966	2,136,254		155			3.596	3.769	MON	6,430	77,384	07/01/2013	03/01/2035
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2			4	1.A FM	2,340,425	102.8090	2,832,054	2,754,682	2,491,502		2,445			3.596	7.559	MON	8,254	99,335	08/24/2012	03/01/2035
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1			4	1.D FM	2,536,956	91.1350	2,662,221	2,921,193	2,614,919		(47,502)			3.117	3.070	MON	7,589	92,731	01/25/2007	09/01/2036
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6			4	1.A FM	299,861	99.6290	313,596	314,763	307,437		182			2.782	3.551	MON	730	11,473	09/14/2010	09/01/2033
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2			4	1.D FM	13,458,364	94.3820	15,353,663	16,267,645	10,812,194		(945,388)			3.153	5.228	MON	42,750	551,828	01/10/2008	12/01/2036
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A			4	1.A FM	547,601	100.8930	675,833	669,848	585,031		3,066			0.608	4.954	MON	79	7,323	05/10/2012	04/25/2045
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2			4	1.D FM	11,861,066	93.6910	12,746,845	13,605,243	10,393,760		(410,645)			3.169	4.360	MON	35,932	475,349	04/09/2008	08/01/2036
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6			4	1.A FM	2,615,160	104.6660	2,842,884	2,716,142	2,657,533		(5,934)			5.500	6.057	MON	12,449	143,201	08/03/2005	11/01/2033
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3			4	1.D FM	7,039,071	91.9210	7,279,372	7,919,177	6,027,838		(310,295)			3.102	3.340	MON	20,471	247,899	12/06/2006	01/01/2037
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1			4	3.B FM	5,838,367	80.0560	5,917,664	7,391,916	6,774,753		(313,046)			0.578	0.580	MON	712	76,560	05/02/2007	06/25/2037
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1			4	1.D FM	675,910	96.9150	990,678	1,022,209	535,929		(69,786)			3.148	7.759	MON	2,682	38,747	05/21/2012	12/04/2037

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
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8			4	1.A FM	10,433,396	103.8860	12,398,165	11,934,401	11,432,732		18,502			5.000	6.213	MON	49,727	581,969	08/27/2004	10/01/2034
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9			4	1.A FM	56,094	102.6890	58,054	56,534	56,349		(3)			4.980	5.209	MON	235	2,623	06/26/2008	04/01/2034
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1			4	1.A FM	331,572	98.9560	335,878	339,421	338,581		25			2.990	3.083	MON	846	12,716	05/21/2004	07/01/2034
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2			4	1.A FM	85,667	99.2390	88,284	88,961	88,649		8			3.083	3.198	MON	229	3,383	06/25/2004	07/01/2034
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8			4	1.A FM	1,148,000	99.2390	1,240,013	1,249,524	1,236,810		122			3.083	3.480	MON	3,210	47,515	06/04/2004	07/01/2034
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A			4,5	1.A FM	9,655,054	102.0390	10,244,045	10,039,374	9,631,390		(63,668)			3.500	4.850	MON	29,282	329,284	10/16/2018	07/01/2047
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A			4,5	1.A FM	17,016,158	102.6960	17,056,539	16,608,725	17,007,226		(8,932)			3.000	2.444	MON	41,522	242,688	06/12/2020	12/01/2049
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A			4,5	1.A FM	4,912,103	102.1220	5,020,268	4,915,944	4,912,718		345			4.000	4.022	MON	16,386	172,234	01/18/2019	11/01/2048
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A			4,5	1.A FM	4,869,089	101.7530	5,002,134	4,915,944	4,877,272		4,129			4.000	4.263	MON	16,386	172,235	01/18/2019	11/01/2048
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A			4,5	1.A FM	9,512,949	101.8880	9,522,898	9,346,465	9,686,706		183,290			4.000	3.143	MON	31,155	310,109	05/13/2019	04/01/2049
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A			4,5	1.A FM	4,486,973	101.5320	4,503,652	4,435,685	4,563,274		51,701			4.000	3.101	MON	14,786	147,173	05/13/2019	04/01/2049
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A			4,5	1.A FM	7,334,647	102.8960	7,442,385	7,232,934	7,401,665		72,055			3.500	3.177	MON	21,096	229,798	09/10/2019	07/01/2049
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A			4,5	1.A FM	3,256,744	101.8110	3,283,900	3,225,497	3,251,359		(3,841)			3.500	3.276	MON	9,408	102,479	09/10/2019	07/01/2049
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A			4,5	1.A FM	12,354,495	102.4160	12,492,857	12,198,205	12,327,261		(23,710)			3.500	3.227	MON	35,578	404,020	11/19/2019	09/01/2049
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A			4,5	1.A FM	24,483,273	103.0360	24,930,652	24,195,947	24,430,316		(52,958)			3.000	2.763	MON	60,490	577,895	02/14/2020	12/01/2049
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A			4,5	1.A FM	16,491,663	101.8870	16,657,148	16,348,613	16,465,320		(26,342)			3.000	2.825	MON	40,872	390,470	02/14/2020	12/01/2049
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A			4,5	1.A FM	24,930,423	102.9800	24,857,802	24,138,382	24,852,762		(77,661)			3.000	2.327	MON	60,346	293,721	07/15/2020	06/01/2050
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A			4,5	1.A FM	11,947,287	101.6480	11,829,992	11,638,148	11,917,033		(30,254)			3.000	2.452	MON	29,095	141,616	07/15/2020	06/01/2050
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17			4,5	1.A FM	14,492,926	103.1950	14,638,097	14,184,849	14,480,822		(12,104)			2.500	2.014	MON	29,552	58,930	10/13/2020	09/01/2050
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1			4	1.A FM	661,330	100.8150	674,892	669,437	668,180		184			3.006	3.162	MON	1,677	25,069	12/09/2005	08/01/2035
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A			4,5	1.A FM	6,649,747	101.9840	6,685,600	6,555,512	6,636,871		4,593			3.500	3.114	MON	19,120	217,671	02/02/2016	01/01/2046
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A			4,5	1.A FM	4,650,600	102.1690	4,641,233	4,542,711	4,616,501		(785)			3.500	2.759	MON	13,250	146,433	03/24/2015	03/01/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,723,041,414	XXX	1,758,320,332	1,759,978,052	1,709,093,424	3,638	(7,376,662)			XXX	XXX	XXX	5,231,837	53,041,122	XXX	XXX
90117P-AL-9	1211 AVE OF AMERICAS 2015-121C 144A			4,5	1.A FM	14,077,616	106.0700	14,849,738	14,000,000	14,044,119		(8,566)			4.142	4.067	MON	48,325	589,559	08/07/2015	08/01/2035
90117P-AN-5	1211 AVE OF AMERICAS 2015-121D 144A			4,5	1.A FM	53,896,696	102.6060	57,459,349	56,000,000	54,790,275		230,880			4.142	4.667	MON	193,298	2,358,236	08/07/2015	08/01/2035
05524V-AG-2	BAMLL TRUST 2011-FSHN CL C 144A			4	2.B FM	3,059,925	99.3260	2,979,774	3,000,000	3,003,747		(7,227)			5.118	4.865	MON	12,795	153,540	06/24/2011	07/01/2033
05524V-AJ-6	BAMLL TRUST 2011-FSHN CL D 144A			4	3.B FM	4,079,752	98.7900	3,951,586	4,000,000	4,000,000					5.615	5.356	MON	18,717	224,600	06/24/2011	07/01/2033
06541T-BF-5	BANK 2020-BNK29 CL A4			4	1.A FM	18,023,625	103.5930	18,128,744	17,500,000	18,019,421		(4,204)			1.997	1.668	MON	15,532	29,123	11/20/2020	11/01/2053
06541T-BN-8	BANK 2020-BNK29 CL AS			4	1.A FM	11,329,211	103.1280	11,344,133	11,000,000	11,326,622		(2,590)			2.212	1.882	MON	10,814	20,277	11/20/2020	11/01/2053
06541T-BT-5	BANK 2020-BNK29 CL B			4	1.A FM	6,118,053	103.1210	6,125,374	5,940,000	6,116,673		(1,380)			2.416	2.084	MON	11,959	11,959	11/20/2020	11/01/2053
06541T-BU-2	BANK 2020-BNK29 CL C			4	1.A FM	5,381,341	104.8860	5,480,300	5,225,000	5,380,167		(1,175)			3.027	2.685	MON	13,178	13,178	11/20/2020	11/01/2053
06541U-CD-6	BANK 2020-BNK30 CL AS			4,5	1.A FM	10,299,930	102.7450	10,274,515	10,000,000	10,299,241		(689)			2.111	1.782	MON	17,592		12/11/2020	12/10/2053
06541U-CJ-3	BANK 2020-BNK30 CL B			4,5	1.A FM	17,509,575	103.0180	17,513,009	17,000,000	17,508,423		(1,152)			2.445	2.110	MON	34,638		12/11/2020	12/10/2053
06541U-CK-0	BANK 2020-BNK30 CL C			4,5	1.A FM	3,499,997	100.0240	3,500,825	3,500,000	3,499,997		0			2.757	2.757	MON	8,041		12/11/2020	12/10/2053
05552A-BE-7	BARCLAYS COMMERCIAL MTG 2020-C8 CL B			4	1.A FM	9,202,416	102.3170	9,142,005	8,935,000	9,198,114		(4,301)			2.499	2.164	MON	18,607	37,214	10/09/2020	10/01/2053
05538U-AC-7	BB-UBS TR 2012-SHO CL B 144A			4	1.A FM	15,449,843	99.9570	14,993,519	15,000,000	15,165,506		(39,579)			3.882	3.574	MON	48,528	582,330	11/01/2012	11/01/2036
08162F-AU-7	BENCHMARK MTG TR 2019-B12 CL WMA 144A			4,5	1.A FM	39,889,276	95.6680	38,267,200	40,000,000	39,902,040		9,216			4.246	4.280	MON	141,542	1,726,808	07/19/2019	08/01/2029
08162F-AV-5	BENCHMARK MTG TR 2019-B12 CL WMB 144A			4,5	1.A FM	45,008,664	85.0900	40,923,088	48,094,000	45,351,514		247,914			4.246	5.067	MON	170,183	2,076,228	07/19/2019	08/01/2029
08162F-AW-3	BENCHMARK MTG TR 2019-B12 CL WMC 144A			4,5	2.B FM	18,235,111	60.1620	12,874,769	21,400,000	18,567,720		241,060			4.246	6.242	MON	75,725	923,842	07/19/2019	08/01/2029
08162X-BM-5	BENCHMARK MTG TR 2020-B20 CL B			4	1.A FM	5,149,958	103.2680	5,163,398	5,000,000	5,147,660		(2,298)			2.527	2.190	MON	10,528	21,055	10/19/2020	10/01/2053
08162X-BN-3	BENCHMARK MTG TR 2020-B20 CL C			4	1.A FM	5,149,961	104.9770	5,248,847	5,000,000	5,147,759		(2,201)			3.386	3.035	MON	14,107	28,213	10/19/2020	10/01/2053
08163L-AG-4	BENCHMARK MTG TR 2020-B21 CL A5			4	1.A FM	23,689,954	103.3470	23,769,923	23,000,000	23,684,372		(5,582)			1.978	1.646	MON	20,214	37,902	11/20/2020	11/01/2030
08163L-AQ-2	BENCHMARK MTG TR 2020-B21 CL AS			4	1.A FM	5,664,973	103.7890	5,708,383	5,500,000	5,663,677		(1,295)			2.254	1.923	MON	5,511	10,332	11/20/2020	12/01/2030
08163L-AS-8	BENCHMARK MTG TR 2020-B21 CL B			4	1.A FM	9,269,955	102.5960	9,233,609	9,000,000	9,267,867		(2,088)			2.458	2.125	MON	9,834	18,438	11/20/2020	12/01/2030
08163L-AU-3	BENCHMARK MTG TR 2020-B21 CL C			4	1.A FM	7,209,951	103.9110	7,273,783	7,000,000	7,208,399		(1,552)			3.347	3.000	MON	10,414	19,527	11/20/2020	12/01/2030
08163B-BG-5	BENCHMARK MTG TR 2020-B22 CL AM			4	1.A FM	9,269,510	103.3720	9,303,503	9,000,000	9,269,510					2.163	1.825	MON	16,223		12/18/2020	01/01/2031
12625E-AG-4	COMM MTG TR 2013-SFS CL B 144A			4,5	1.A FM	19,594,863	94.9410	18,988,170	20,000,000	19,919,053		66,073			2.987	3.166	MON	49,780	607,320	04/04/2013	04/01/2035
12625E-AJ-8	COMM MTG TR 2013-SFS CL C 144A			4,5	1.A FM	12,040,788	92.5890	11,573,583	12,500,000	12,352,823		61,705			2.987	3.532	MON	31,113	379,575	04/04/2013	04/01/2035
12625E-AL-3	COMM MTG TR 2013-SFS CL D 144A			4,5	1.A FM	12,571,977	86.5720	11,687,157	13,500,000	13,199,190		125,107			2.987	4.024	MON	33,602	409,941	04/04/2013	04/01/2035
12592F-AE-5	COMM MTG TR 2014-277 CL B 144A			4,5	1.A FM	14,032,355	104.9030	14,686,416	14,000,000	14,013,075		(3,355)			3.611	3.583	MON	42,132	514,008	08/08/2014	08/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12592F-AG-0	COMM MTG TR 2014-277 CL C 144A			4,5	1.A FM	32,805,448	100.6710	33,221,430	33,000,000	32,921,158		20,183			3.611	3.683	MON	99,311	1,211,591	08/08/2014	08/01/2049
12592F-AJ-4	COMM MTG TR 2014-277 CL D 144A			4,5	1.A FM	27,097,756	84.0370	23,530,254	28,000,000	27,630,936		93,767			3.611	4.007	MON	84,264	1,028,017	08/08/2014	08/01/2049
12655Q-AE-5	CREDIT SUISSE MTG TR 2020-WEST CL B 144A			4,5	1.D FE	24,078,476	91.7960	21,572,065	23,500,000	24,034,764		(43,712)			3.232	2.946	MON	63,294	643,490	02/05/2020	02/01/2030
12655Q-AG-0	CREDIT SUISSE MTG TR 2020-WEST CL C 144A			4,5	1.G FE	27,202,392	83.0230	22,416,194	27,000,000	27,187,243		(15,149)			3.232	3.144	MON	72,721	739,329	02/05/2020	02/01/2030
12655Q-AJ-4	CREDIT SUISSE MTG TR 2020-WEST CL D 144A			4,5	2.C FE	19,095,202	77.2010	15,131,339	19,600,000	19,132,274		37,072			3.232	3.540	MON	52,790	536,698	02/05/2020	02/01/2030
12655Q-AM-7	CREDIT SUISSE MTG TR 2020-WEST CL HRR			4,5	2.C FE	15,011,006	60.9360	12,004,394	19,700,000	15,308,515		297,509			3.232	6.486	MON	53,059	539,436	02/05/2020	02/01/2030
23312R-AG-0	DEUTSCHE BANK COMM MORT 2016-SFC C 144A			4,5	1.A FM	59,629,000	94.3670	56,270,021	59,629,000	59,629,000					3.385	3.385	MON	168,199	2,052,022	07/20/2016	08/01/2036
23312R-AJ-4	DEUTSCHE BANK COMM MORT 2016-SFC D 144A			4,5	2.B FM	30,055,406	78.8830	24,823,028	31,468,000	30,599,923		262,452			3.385	3.921	MON	88,763	1,082,913	07/20/2016	08/01/2036
30289H-AE-1	FREMF MTG TR 2016-K55 CL B 144A			4,5	1.A FM	5,029,965	111.9360	5,484,877	4,900,000	4,987,514		(14,888)			4.163	3.785	MON	17,001	207,274	01/11/2018	04/01/2026
30289H-AG-6	FREMF MTG TR 2016-K55 CL C 144A			4,5	1.A FM	1,443,574	107.5060	1,612,589	1,500,000	1,458,599		6,767			4.163	4.759	MON	5,204	63,451	09/13/2018	04/01/2026
30302X-AE-9	FREMF MTG TR 2017-K65 CL B 144A			4,5	1.A FM	13,291,265	112.0430	14,565,652	13,000,000	13,201,067		(27,489)			4.073	3.798	MON	44,126	538,638	07/12/2017	05/01/2027
30302X-AG-4	FREMF MTG TR 2017-K65 CL C 144A			4,5	1.A FM	3,331,682	107.4130	3,759,472	3,500,000	3,382,225		15,566			4.073	4.688	MON	11,880	145,018	07/12/2017	05/01/2027
35708Q-AU-7	FREMF MTG TR 2017-K66 CL B 144A			4,5	1.A FM	8,470,727	112.2200	9,117,883	8,125,000	8,366,365		(32,390)			4.035	3.523	MON	27,320	333,454	08/09/2017	07/01/2027
35708Q-AW-3	FREMF MTG TR 2017-K66 CL C 144A			4,5	1.A FM	6,353,796	106.9350	6,950,794	6,500,000	6,396,005		13,531			4.035	4.318	MON	21,856	266,763	08/09/2017	07/01/2027
30300Y-AS-8	FREMF MTG TR 2017-K67 CL B 144A			4,5	1.A FM	8,058,312	111.8070	8,944,558	8,000,000	8,041,429		(5,410)			3.944	3.855	MON	26,293	320,913	09/22/2017	08/01/2027
30300Y-AU-3	FREMF MTG TR 2017-K67 CL C 144A			4,5	1.A FM	4,612,015	106.7040	5,335,194	5,000,000	4,720,032		35,026			3.944	4.942	MON	16,433	200,571	09/22/2017	08/01/2027
30305K-AG-9	FREMF MTG TR 2017-K69 CL B 144A			4,5	1.A FM	8,370,699	110.5370	9,644,488	8,725,159	8,438,796		36,232			3.727	4.293	MON	27,095	330,713	01/30/2019	09/01/2027
30305K-AJ-3	FREMF MTG TR 2017-K69 CL C 144A			4,5	1.A FM	7,990,069	105.0990	8,922,866	8,490,000	8,113,043		47,121			3.727	4.497	MON	26,365	321,800	10/10/2018	09/01/2027
35708V-AS-1	FREMF MTG TR 2017-K70 CL B 144A			4,5	1.A FM	12,508,625	111.2200	13,902,481	12,500,000	12,506,326		(783)			3.804	3.796	MON	39,626	483,622	11/30/2017	12/01/2027
35708V-AU-6	FREMF MTG TR 2017-K70 CL C 144A			4,5	1.A FM	11,671,363	105.9080	13,238,491	12,500,000	11,885,381		73,477			3.804	4.636	MON	39,626	483,622	11/30/2017	12/01/2027
30304B-AE-5	FREMF MTG TR 2017-K727 CL B 144A			4,5	1.A FM	9,851,039	107.7800	10,707,966	9,935,000	9,888,791		12,074			3.740	3.882	MON	30,962	377,840	09/18/2017	07/01/2024
30304B-AG-0	FREMF MTG TR 2017-K727 CL C 144A			4,5	1.A FM	9,320,420	105.1210	10,512,141	10,000,000	9,620,070		96,937			3.740	4.924	MON	31,164	380,312	09/18/2017	07/01/2024
30305G-AS-2	FREMF MTG TR 2017-K728 CL B 144A			4,5	1.A FM	885,516	107.5290	967,762	900,000	890,151		2,473			3.648	3.973	MON	2,736	33,347	01/31/2019	09/01/2024
30305G-AU-7	FREMF MTG TR 2017-K728 CL C 144A			4,5	1.A FM	5,629,674	104.3210	6,050,617	5,800,000	5,702,638		23,809			3.648	4.139	MON	17,632	214,903	09/12/2019	09/01/2024
30306H-AU-4	FREMF MTG TR 2017-K729 CL C 144A			4,5	1.A FM	5,685,612	103.9200	6,235,188	6,000,000	5,812,116		43,780			3.675	4.567	MON	18,376	224,237	12/15/2017	11/01/2024
30307T-AG-8	FREMF MTG TR 2018-K72 CL B 144A			4,5	1.A FM	7,780,411	112.5530	8,807,288	7,825,000	7,786,284		4,455			3.992	4.071	MON	26,030	317,250	10/09/2018	12/01/2027
30307T-AJ-2	FREMF MTG TR 2018-K72 CL C 144A			4,5	1.A FM	13,263,319	106.7470	14,944,570	14,000,000	13,430,653		67,701			3.992	4.680	MON	46,571	567,604	12/11/2018	12/01/2027
35708Y-AS-5	FREMF MTG TR 2018-K73 CL B 144A			4,5	1.A FM	11,489,500	111.6070	13,392,886	12,000,000	11,610,105		46,397			3.853	4.392	MON	38,526	470,225	10/09/2018	01/01/2028
35708Y-AU-0	FREMF MTG TR 2018-K73 CL C 144A			4,5	1.A FM	9,117,070	105.9030	10,590,287	10,000,000	9,327,679		77,549			3.853	4.987	MON	32,105	391,854	02/23/2018	02/01/2028
30296G-AS-3	FREMF MTG TR 2018-K730 CL B 144A			4,5	1.A FM	18,057,541	108.6350	20,224,615	18,617,000	18,268,004		78,135			3.798	4.309	MON	58,927	718,969	02/28/2018	01/01/2025
30296G-AU-8	FREMF MTG TR 2018-K730 CL C 144A			4,5	1.A FM	7,981,339	106.1320	9,021,204	8,500,000	8,174,188		71,937			3.798	4.855	MON	26,905	328,261	02/28/2018	01/01/2025
30307N-AS-5	FREMF MTG TR 2018-K732 CL B 144A			4,5	1.A FM	10,710,326	110.6030	12,166,281	11,000,000	10,806,200		39,536			4.055	4.503	MON	37,171	453,694	06/20/2018	05/01/2025
30297M-AS-9	FREMF MTG TR 2018-K733 CL B 144A			4,5	1.A FM	9,669,410	110.6140	11,061,443	10,000,000	9,762,330		44,484			4.079	4.647	MON	33,994	414,892	11/01/2018	09/01/2025
30297M-AU-4	FREMF MTG TR 2018-K733 CL C 144A			4,5	1.A FM	1,867,278	104.5710	2,091,414	2,000,000	1,904,033		17,654			4.079	5.241	MON	6,799	82,978	11/01/2018	09/01/2025
30296L-AG-8	FREMF MTG TR 2018-K74 CL B 144A			4,5	1.A FM	7,677,600	112.9190	9,033,526	8,000,000	7,753,544		28,691			4.091	4.601	MON	27,271	332,707	03/20/2018	02/01/2028
30296L-AJ-2	FREMF MTG TR 2018-K74 CL C 144A			4,5	1.A FM	4,594,460	107.4590	5,372,926	5,000,000	4,687,988		35,498			4.091	5.144	MON	17,044	207,942	03/20/2018	02/01/2028
30296P-AS-3	FREMF MTG TR 2018-K75 CL B 144A			4,5	1.A FM	9,742,800	112.5770	11,257,715	10,000,000	9,802,543		23,125			3.975	4.297	MON	33,125	404,291	04/18/2018	03/01/2028
30296P-AU-8	FREMF MTG TR 2018-K75 CL C 144A			4,5	1.A FM	4,607,275	106.7410	5,337,044	5,000,000	4,695,600		34,381			3.975	4.987	MON	16,562	202,145	04/18/2018	03/01/2028
302954-AS-1	FREMF MTG TR 2018-K76 CL B 144A			4,5	1.A FM	28,919,790	112.4920	33,105,365	29,429,000	29,032,643		45,238			4.205	4.422	MON	103,118	1,258,591	05/23/2018	04/01/2028
302954-AU-6	FREMF MTG TR 2018-K76 CL C 144A			4,5	1.A FM	11,380,704	108.2540	12,990,515	12,000,000	11,515,554		54,240			4.205	4.867	MON	42,047	513,204	05/23/2018	04/01/2028
30296V-AS-0	FREMF MTG TR 2018-K77 CL B 144A			4,5	1.A FM	15,712,960	113.6390	18,182,218	16,000,000	15,774,808		25,403			4.160	4.385	MON	55,467	676,928	06/14/2018	05/01/2028
30296V-AU-5	FREMF MTG TR 2018-K77 CL C 144A			4,5	1.A FM	14,215,245	107.9920	16,198,845	15,000,000	14,381,351		68,446			4.160	4.829	MON	52,000	634,620	06/14/2018	05/01/2028
30296X-AG-2	FREMF MTG TR 2018-K78 CL B 144A			4,5	1.A FM	22,550,603	113.8650	26,188,985	23,000,000	22,644,575		39,590			4.128	4.372	MON	79,117	965,298	07/10/2018	06/01/2028
30296X-AJ-6	FREMF MTG TR 2018-K78 CL C 144A			4,5	1.D FM	10,922,574	107.7990	12,396,937	11,500,000	11,041,400		50,201			4.128	4.767	MON	39,558	482,649	07/10/2018	06/01/2028
30295Q-AG-2	FREMF MTG TR 2018-K79 CL B 144A			4,5	1.A FM	5,884,170	114.0550	6,843,287	6,000,000	5,907,733		10,240			4.211	4.455	MON	21,057	256,894	08/08/2018	06/01/2028
30295Q-AJ-6	FREMF MTG TR 2018-K79 CL C 144A			4,5	1.A FM	2,828,388	108.3500	3,250,487	3,000,000	2,862,509		14,830			4.211	4.947	MON	10,528	128,447	08/08/2018	07/01/2028
30297H-AG-6	FREMF MTG TR 2018-K81 CL B 144A			4,5	1.A FM	11,160,750	114.2940	13,143,779	11,500,000	11,224,735		29,643			4.167	4.541	MON	39,933	487,380	10/03/2018	08/01/2028
30297H-AJ-0	FREMF MTG TR 2018-K81 CL C 144A			4,5	1.A FM	5,385,036	108.9610	6,265,252	5,750,000	5,452,250		31,221			4.167	4.985	MON	19,967	243,690	10/03/2018	09/01/2028
302958-AN-3	FREMF MTG TR 2018-K83 CL B 144A			4,5	1.A FM	20,572,318	114.8490	24,692,428	21,500,000	20,736,549		79,078			4.275	4.825	MON	76,598	934,498	10/31/2018	10/01/2028
302958-AQ-6	FREMF MTG TR 2018-K83 CL C 144A			4,5	1.D FM	10,016,100	108.8920	11,762,532	10,802,000	10,152,914		66,019			4.275	5.220	MON	38,484	469,509	10/31/2018	10/01/2028
30297R-AE-9	FREMF MTG TR 2018-K84 CL B 144A			4,5	1.A FM	25,930,341	114.1480	30,820,068	27,000,000	26,118,147		91,959			4.183	4.686	MON	94,114	1,146,678	11/15/2018	10/01/2028

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
30297R-AG-4	FREMF MTG TR 2018-K84 CL C 144A			4,5	1.D FM	18,685,020	108.2130	21,642,632	20,000,000	18,912,539		111,608			4.183	5.032	MON	69,714	849,391	11/15/2018	10/01/2028
30308K-AA-9	FREMF MTG TR 2018-K85 CL B 144A			4,5	1.A FM	14,467,650	114.5860	17,187,854	15,000,000	14,559,458		45,728			4.324	4.778	MON	54,053	659,444	11/29/2018	10/01/2028
30313P-AS-2	FREMF MTG TR 2019-K100 CL B 144A			4,5	1.A FM	7,043,449	109.5070	7,665,515	7,000,000	7,039,163		(3,807)			3.490	3.415	MON	20,358	248,489	11/05/2019	09/01/2029
30298Y-AE-3	FREMF MTG TR 2019-K101 CL B 144A			4,5	1.A FM	26,014,655	109.7970	27,966,984	25,471,600	25,963,071		(47,597)			3.527	3.274	MON	74,867	912,718	11/20/2019	11/01/2029
30298Y-AG-8	FREMF MTG TR 2019-K101 CL C 144A			4,5	1.A FM	26,673,009	101.8110	27,480,874	26,992,000	26,702,765		27,163			3.527	3.669	MON	79,336	967,198	11/20/2019	11/01/2029
30315D-AS-7	FREMF MTG TR 2019-K103 CL B 144A			4,5	1.A FM	11,376,341	109.2600	12,564,905	11,500,000	11,382,247		5,564			3.453	3.586	MON	33,095	403,953	12/11/2019	11/01/2029
30315D-AU-2	FREMF MTG TR 2019-K103 CL C 144A			4,5	1.A FM	7,688,896	101.6370	8,130,943	8,000,000	7,703,233		13,493			3.453	3.940	MON	23,023	281,011	12/11/2019	11/01/2029
30314M-AL-3	FREMF MTG TR 2019-K1513 CL B			4,5	1.A FM	8,938,530	90.9570	8,186,128	9,000,000	8,942,237		3,118			3.911	3.972	MON	29,330	357,983	10/18/2019	09/01/2034
302977-AS-2	FREMF MTG TR 2019-K734 CL B 144A			4,5	1.A FM	25,657,039	111.1700	27,983,627	25,172,000	25,546,799		(65,600)			4.052	3.730	MON	84,994	1,037,361	04/11/2019	02/01/2026
302977-AU-7	FREMF MTG TR 2019-K734 CL C 144A			4,5	1.A FM	16,572,811	106.3770	17,812,814	16,745,000	16,611,428		23,019			4.052	4.226	MON	56,540	690,077	04/11/2019	02/01/2026
30298F-AJ-3	FREMF MTG TR 2019-K735 CL B 144A			4,5	1.A FM	10,369,020	110.7860	11,078,595	10,000,000	10,297,928		(49,979)			4.018	3.406	MON	33,484	408,812	07/17/2019	05/01/2026
30298F-AK-0	FREMF MTG TR 2019-K735 CL C 144A			4,5	3.B FM	10,127,280	106.3180	10,631,835	10,000,000	10,103,031		(17,062)			4.018	3.804	MON	33,484	408,812	07/17/2019	05/01/2026
35709C-AS-2	FREMF MTG TR 2019-K87 CL B 144A			4,5	1.A FM	5,887,830	115.3590	6,921,536	6,000,000	5,905,890		9,620			4.322	4.558	MON	21,610	263,739	01/23/2019	12/01/2028
35709C-AU-7	FREMF MTG TR 2019-K87 CL C 144A			4,5	1.A FM	3,963,512	109.2780	4,644,336	4,250,000	4,008,373		23,966			4.322	5.200	MON	15,307	186,815	01/23/2019	12/01/2028
302971-AR-7	FREMF MTG TR 2019-K88 CL B 144A			4,5	1.A FM	12,200,700	115.8720	13,904,608	12,000,000	12,169,766		(17,455)			4.380	4.171	MON	43,796	534,298	03/01/2019	01/01/2029
302971-AT-3	FREMF MTG TR 2019-K88 CL C 144A			4,5	1.A FM	3,874,800	109.7670	4,390,684	4,000,000	3,893,298		10,463			4.380	4.776	MON	14,599	178,099	03/01/2019	04/01/2029
302972-AS-3	FREMF MTG TR 2019-K89 CL B 144A			4,5	1.A FM	11,119,537	115.2100	12,673,145	11,000,000	11,101,399		(10,372)			4.285	4.150	MON	39,283	479,494	03/13/2019	02/01/2029
302972-AU-8	FREMF MTG TR 2019-K89 CL C 144A			4,5	1.A FM	13,492,640	109.1140	15,275,891	14,000,000	13,566,863		42,537			4.285	4.745	MON	49,997	610,265	03/13/2019	03/01/2029
30308Q-AS-7	FREMF MTG TR 2019-K90 CL B 144A			4,5	1.A FM	4,135,236	115.2250	4,609,000	4,000,000	4,115,430		(11,664)			4.313	3.902	MON	14,377	175,471	04/02/2019	04/01/2029
30308Q-AU-2	FREMF MTG TR 2019-K90 CL C 144A			4,5	1.A FM	1,962,748	109.3360	2,186,727	2,000,000	1,968,022		3,113			4.313	4.546	MON	7,189	87,736	04/02/2019	04/01/2029
302973-AG-7	FREMF MTG TR 2019-K92 CL B 144A			4,5	1.A FM	21,482,265	114.7840	24,104,651	21,000,000	21,416,901		(41,611)			4.193	3.913	MON	73,386	895,667	05/21/2019	05/01/2029
302973-AJ-1	FREMF MTG TR 2019-K92 CL C 144A			4,5	1.A FM	13,758,766	108.4620	15,184,694	14,000,000	13,790,416		20,177			4.193	4.408	MON	48,924	597,111	05/21/2019	06/01/2029
30313F-AS-4	FREMF MTG TR 2019-K93 CL B 144A			4,5	1.A FM	10,327,110	114.1980	11,419,796	10,000,000	10,283,998		(28,448)			4.117	3.720	MON	34,310	418,740	06/13/2019	05/01/2029
30310X-AE-9	FREMF MTG TR 2019-K94 CL B 144A			4,5	1.A FM	15,336,510	113.5320	17,029,778	15,000,000	15,294,677		(29,048)			3.966	3.695	MON	49,569	605,012	07/09/2019	07/25/2029
30311M-AS-1	FREMF MTG TR 2019-K95 CL B 144A			4,5	1.A FM	5,224,145	112.7590	5,637,946	5,000,000	5,196,724		(19,798)			3.919	3.381	MON	16,329	199,296	08/01/2019	06/01/2029
30298P-AS-1	FREMF MTG TR 2019-K97 CL B 144A			4,5	1.A FM	11,044,404	111.6810	11,726,491	10,500,000	10,982,908		(48,640)			3.764	3.147	MON	32,938	402,018	09/10/2019	07/01/2029
30298P-AU-6	FREMF MTG TR 2019-K97 CL C 144A			4,5	1.A FM	7,041,244	104.8840	7,341,868	7,000,000	7,036,706		(3,578)			3.764	3.693	MON	21,959	268,012	09/10/2019	08/01/2029
30312D-AJ-0	FREMF MTG TR 2019-K98 CL C 144A			4,5	1.A FM	10,212,520	104.7120	10,471,244	10,000,000	10,189,894		(18,594)			3.737	3.481	MON	31,141	379,941	10/02/2019	08/01/2029
30314F-AA-2	FREMF MTG TR 2019-K99 CL B 144A			4,5	1.A FM	14,452,214	110.7140	15,499,957	14,000,000	14,405,865		(39,742)			3.646	3.261	MON	42,535	518,763	10/24/2019	09/01/2029
302975-BE-6	FREMF MTG TR 2020-K105 CL B 144A			4,5	1.A FM	10,528,600	108.6650	10,866,494	10,000,000	10,490,961		(37,639)			3.530	2.912	MON	29,417	264,750	03/04/2020	02/01/2030
302975-BG-1	FREMF MTG TR 2020-K105 CL C 144A			4,5	1.A FM	4,582,688	101.3180	4,559,332	4,500,000	4,576,935		(5,752)			3.530	3.312	MON	13,238	119,138	03/04/2020	02/01/2030
30313W-AE-8	FREMF MTG TR 2020-K106 CL B 144A			4,5	1.A FM	21,440,628	110.4040	24,288,937	22,000,000	21,476,532		35,904			3.585	3.889	MON	65,719	602,724	03/17/2020	02/01/2030
30313W-AG-3	FREMF MTG TR 2020-K106 CL C 144A			4,5	1.A FM	13,209,655	102.9530	15,134,154	14,700,000	13,300,733		91,078			3.585	4.851	MON	43,912	402,729	03/17/2020	02/01/2030
30300S-AS-1	FREMF MTG TR 2020-K737 CL B 144A			4,5	1.A FM	11,142,967	108.6140	11,947,509	11,000,000	11,125,147		(17,820)			3.301	3.087	MON	30,262	338,088	01/22/2020	11/01/2026
30300S-AU-6	FREMF MTG TR 2020-K737 CL C 144A			4,5	1.A FM	5,933,454	102.4350	6,146,093	6,000,000	5,937,895		4,441			3.301	3.494	MON	16,507	184,412	01/22/2020	11/01/2026
38406H-AG-7	GRACE MTG TR 2014-GRC CL C 144A			4,5	1.A FM	51,738,232	99.9570	51,301,895	51,324,000	51,367,842		(102,694)			3.590	3.383	MON	153,549	1,873,293	05/21/2014	06/01/2028
38406H-AJ-1	GRACE MTG TR 2014-GRC CL D 144A			4,5	1.A FM	17,898,699	99.9200	17,985,605	18,000,000	17,989,207		25,218			3.590	3.735	MON	53,852	656,988	05/21/2014	06/01/2028
36192H-AG-9	GS MTG SEC CORP 2012-ALO CL B 144A			4	1.A FM	58,320,897	99.9160	57,451,815	57,500,000	57,621,951		(93,411)			4.049	3.875	MON	194,015	2,328,175	07/15/2013	04/01/2034
36192H-AJ-3	GS MTG SEC CORP 2012-ALO CL C 144A			4,5	1.A FM	63,749,768	98.8430	63,063,983	63,802,000	63,790,925		8,380			4.129	4.144	MON	219,556	2,678,583	07/16/2013	04/01/2034
36192H-AL-8	GS MTG SECURITIES TR 2012-ALO CL D 144A			4,5	1.A FM	54,320,293	93.4000	52,771,215	56,500,000	56,210,102		440,433			4.129	4.525	MON	194,428	2,372,025	11/08/2013	04/01/2034
36192R-AJ-1	GS MTG SECURITIES TR 2012-BWT CL C 144A			4,5	1.A FM	6,285,310	93.7760	6,048,545	6,450,000	6,411,278		19,794			3.329	3.665	MON	17,891	218,266	07/16/2013	11/01/2034
36192R-AL-6	GS MTG SECURITIES TR 2012-BWT CL D 144A			4,5	1.A FM	6,644,338	88.7020	6,209,169	7,000,000	6,918,087		42,064			3.329	3.990	MON	19,416	236,878	11/25/2013	11/01/2034
36264K-AV-2	GS MTG SECURITIES TR 2020-GSA2 CL A5			4	1.A FM	7,724,685	102.9750	7,723,160	7,500,000	7,724,566		(119)			2.012	1.677	MON	12,575		12/17/2020	12/12/2030
44217N-AN-6	HOUSTON GALLERIA TR 2015-HGL CL D 144A			4,5	1.A FM	77,500,000	92.1670	71,429,665	77,500,000	77,500,000					3.982	3.982	MON	257,191	3,086,294	03/19/2015	03/01/2037
44217N-AQ-9	HOUSTON GALLERIA TR 2015-HGL CL E 144A			4	1.A FM	84,149,992	82.1730	69,846,761	85,000,000	84,594,797		86,109			4.535	4.661	MON	321,232	3,854,782	03/19/2015	03/01/2037
44217N-AL-0	HOUSTON GALLERIA MALL TRUST 2015-HGLR C			4	1.A FM	42,924,996	97.0690	41,254,261	42,500,000	42,696,225		(43,072)			3.549	3.430	MON	125,697	1,508,366	03/19/2015	03/01/2037
45256H-AE-8	IMPACT FUNDING 2001-A LLC CLASS D 144A			4,5	1.B FE	246,202	102.1000	245,173	240,131	241,765		(782)			5.035	3.760	MON	1,008	12,993	04/01/2006	07/01/2033
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A			4	1.A FM	9,392,524	108.1550	10,158,479	9,392,524	9,392,524					5.314	5.314	MON	41,593	496,964	06/28/2010	01/01/2051
45257H-AN-7	IMPACT FUNDING LLC 2010-1 CL A2 144A			4	1.A FM	4,387,182	109.0790	4,798,107	4,398,751	4,393,072		742			5.876	5.901	MON	21,539	258,471	06/17/2010	01/01/2051
45257Y-AL-4	IMPACT FUNDING LLC 2014-1 CL B 144A			4,5	1.A FM	5,664,879	112.6200	6,194,100	5,500,000	5,622,001		(7,974)			5.236	4.977	MON	23,998	287,980	11/04/2014	08/01/2047
45257Y-AN-0	IMPACT FUNDING LLC 2014-1 CL C 144A			4,5	1.A FM	1,853,842	108.5400	1,953,720	1,800,000	1,842,736		(2,100)			6.217	5.955	MON	9,326	111,913	11/04/2014	08/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45257Y-AQ-3	IMPACT FUNDING LLC 2014-1 CL D 144A			4,5	1.A FM	1,222,662	83.5100	1,105,668	1,324,000	1,236,799		2,734			6.244	6.914	MON	6,889	82,669	11/04/2014	08/01/2047
46361T-AJ-1	IRVINE CORE OFFICE TR 2013-IRV CL C 144A			4,5	1.A FM	23,054,385	103.4530	24,828,809	24,000,000	23,788,762		162,171			3.173	3.558	MON	44,423	774,241	11/01/2013	05/10/2048
46361T-AL-6	IRVINE CORE OFFICE TR 2013-IRV CL D 144A			4,5	1.A FM	19,030,808	102.5180	21,528,761	21,000,000	20,476,736		298,035			3.173	4.270	MON	38,870	677,461	10/11/2013	05/10/2048
61692B-BP-4	MORGAN STANLEY CPTL I TR 2020-HR8 CL A4			4	1.A FM	3,089,806	103.8940	3,116,810	3,000,000	3,086,269		(3,537)			2.041	1.708	MON	5,103	25,513	07/23/2020	07/01/2053
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A			4	1.A FM	24,145,057	110.2950	27,747,361	25,157,319	24,962,298		298,747			5.724	6.096	MON	84,000	1,449,436	05/19/2004	10/11/2030
91830C-AJ-7	VNO MTG TR 2012-6AV CL C 144A			4,5	1.A FM	20,969,730	102.9940	21,628,830	21,000,000	20,992,054		4,129			3.337	3.359	MON	58,401	712,492	11/16/2012	11/01/2030
91830C-AL-2	VNO MTG TR 2012-6AV CL D 144A			4,5	1.A FM	38,503,695	102.2530	40,083,239	39,200,000	38,976,494		115,129			3.337	3.658	MON	109,015	1,329,985	06/17/2015	11/01/2030
91830C-AN-8	VNO MTG TR 2012-6AVE CL E 144A			4,5	1.A FM	6,255,108	101.5190	6,605,826	6,507,000	6,425,323		42,032			3.337	4.049	MON	18,096	220,771	12/09/2014	11/01/2030
95002U-AJ-0	WELLS FARGO COMMERCIAL MTG 2020-C58 A4			4	1.A FM	13,389,207	104.1880	13,544,410	13,000,000	13,387,690		(1,517)			2.092	1.759	MON	22,663		12/03/2020	11/01/2030
95002U-AU-5	WELLS FARGO COMMERCIAL MTG 2020-C58 B			4	1.A FM	13,904,028	103.9780	14,037,021	13,500,000	13,902,522		(1,506)			2.704	2.365	MON	30,420		12/03/2020	12/01/2030
92939V-AQ-7	WP GLIMCHER MALL TR 2015-WPG CL SQ1 144A			4,5	1.A FM	15,015,404	94.3010	14,993,859	15,900,000	15,484,634		161,469			3.516	4.145	MON	46,587	568,361	06/26/2015	06/01/2035
92939V-AS-3	WP GLIMCHER MALL TR 2015-WPG CL SQ2 144A			4,5	1.D FM	19,434,384	92.8130	20,047,608	21,600,000	20,516,977		320,388			3.516	4.738	MON	63,288	772,114	06/26/2015	06/01/2035
92939V-AU-8	WP GLIMCHER MALL TR 2015-WPG CL SQ3 144A			4,5	1.D FM	16,329,339	79.6650	15,534,675	19,500,000	17,770,142		268,062			3.516	5.476	MON	57,135	697,047	06/26/2015	06/01/2035
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,181,334,938	XXX	2,232,044,440	2,221,715,484	2,197,078,650		5,042,036			XXX	XXX	XXX	6,842,382	79,874,008	XXX	XXX
74353#-AA-2	1600 OSGOOD ST NTH ANDOVER AMAZON CTL				1.E Z	4,823,399	113.7710	5,487,616	4,823,399	4,823,399					3.366	3.366	MON	9,471	4,059	12/01/2020	10/10/2042
53948K-AA-7	2020-2GF CL A 144A		C	4	1.F FE	3,509,783	103.5780	3,636,879	3,511,263	3,509,802		19			2.750	2.758	MON	2,950	39,515	07/16/2020	07/20/2047
33830P-AA-9	522 FUNDING CLO LTD 2019-5A CL A1 144A		D	4	1.A FE	9,973,000	99.9470	9,994,746	10,000,000	9,973,797		797			1.627	1.679	JAJO	35,249	42,550	10/06/2020	01/15/2033
33835A-AA-7	522 FUNDING CLO LTD 2020-6A CL A 144A		D	4	1.A FE	8,000,000	100.0070	8,000,544	8,000,000	8,000,000					1.541	1.541	JAJO	20,205		09/25/2020	10/23/2033
00100V-AC-4	ACIS CLO LTD 2014-4A CL A 144A		D	4	1.A FE	453,169	99.9970	453,610	453,622	453,221		52			1.634	1.711	FMAN	1,236	1,916	09/23/2020	05/01/2026
00140N-AJ-9	AIMCO 2020-11A CL A2 144A		D	4	1.A FE	12,000,000	99.3410	11,920,860	12,000,000	12,000,000					1.525	1.525	JAJO	40,656		09/29/2020	10/15/2031
00140N-AL-4	AIMCO 2020-11A CL B2 144A		D	4	1.C FE	3,550,000	99.7500	3,541,112	3,550,000	3,550,000					1.925	1.925	JAJO	15,183		09/29/2020	10/15/2031
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A			1	2.C FE	4,680,733	117.5170	5,500,677	4,680,733	4,680,733		0			7.000	7.000	JD	910	305,359	07/14/2010	06/30/2035
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC				1.C	7,129,867	119.0330	8,486,892	7,129,867	7,129,867					4.095	4.095	MON	811	291,422	09/17/2018	06/30/2039
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL				1.C	7,949,487	119.2390	9,478,862	7,949,487	7,949,487					4.095	4.095	MON	28,089	325,046	10/16/2018	08/31/2039
63681#-AA-8	AMAZON NATIONAL LOGISTIC CTL PTC SER A1A			4	1.E Z	6,668,561	96.5380	6,437,702	6,668,561	6,668,561					2.654	2.654	MON	4,425		12/22/2020	10/10/2042
74351@-AA-6	AMAZON OAK CREEK PTC CTL				1.C	49,528,650	122.4450	60,645,425	49,528,650	49,528,650					4.067	4.067	MON	117,503	2,013,050	03/11/2019	07/10/2040
02376X-AA-7	AMER AIRLN 14-1 B PTT EQUIP TR			1	4.A FE	69,432	81.0980	56,307	69,432	69,432					4.375	4.375	AO	759	2,880	09/02/2014	10/01/2022
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A			4	1.A FE	4,471,110	107.8140	4,820,710	4,471,334	4,471,234		22			3.786	3.787	MON	14,107	169,577	09/10/2014	10/01/2036
02665U-AB-1	AMERICAN HOMES 4RENT 2014-SFR2 CL B 144A			4	1.A FE	2,999,840	107.2300	3,216,914	3,000,000	2,999,932		16			4.290	4.291	MON	10,725	128,700	09/10/2014	10/01/2036
02665U-AC-9	AMERICAN HOMES 4RENT 2014-SFR2 CL C 144A			4	1.A FE	4,999,741	108.3440	5,417,180	5,000,000	4,999,889		27			4.705	4.706	MON	19,604	235,250	09/10/2014	10/01/2036
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A			4	1.A FE	7,127,466	107.9860	7,697,155	7,127,933	7,127,716		47			3.678	3.679	MON	21,847	263,393	11/20/2014	12/01/2036
02665X-AB-5	AMERICAN HOMES 4RENT 2014-SFR3 CL B 144A			4	1.A FE	3,999,869	107.3510	4,294,030	4,000,000	3,999,942		13			4.201	4.201	MON	14,003	168,040	11/20/2014	12/01/2036
02665X-AC-3	AMERICAN HOMES 4RENT 2014-SFR3 CL C 144A			4	1.B FE	3,999,750	108.4370	4,337,486	4,000,000	3,999,886		19			4.596	4.597	MON	15,320	183,840	11/20/2014	12/01/2036
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A			4	1.A FE	1,793,029	107.3390	1,924,694	1,793,102	1,793,065		7			3.467	3.468	MON	5,181	62,071	02/26/2015	04/01/2052
02666A-AB-4	AMERICAN HOMES 4RENT 2015-SFR1 CL B 144A			4	1.A FE	1,999,908	106.2410	2,124,828	2,000,000	1,999,957		9			3.813	3.814	MON	6,355	76,260	02/26/2015	04/01/2052
02666A-AC-2	AMERICAN HOMES 4RENT 2015-SFR1 CL C 144A			4	1.A FE	6,877,026	107.0220	7,286,069	6,808,000	6,844,049		(7,646)			4.110	3.974	MON	23,317	279,809	05/11/2016	04/01/2052
02666A-AD-0	AMERICAN HOMES 4RENT 2015-SFR1 CL D 144A			4	1.B FE	1,999,964	107.1710	2,143,424	2,000,000	1,999,983		4			4.407	4.407	MON	7,345	88,140	02/26/2015	04/01/2052
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A			4	1.A FE	3,186,138	109.0980	3,476,137	3,186,239	3,186,184		9			3.732	3.732	MON	9,909	118,736	09/11/2015	10/01/2045
02666B-AB-2	AMERICAN HOMES 4RENT 2015-SFR2 CL B 144A			4	1.A FE	2,999,798	108.8690	3,266,056	3,000,000	2,999,894		20			4.295	4.296	MON	10,738	128,850	09/11/2015	10/01/2045
02666B-AC-0	AMERICAN HOMES 4RENT 2015-SFR2 CL C 144A			4	1.B FE	3,999,978	110.1730	4,406,918	4,000,000	3,999,989		2			4.691	4.691	MON	15,637	187,640	09/11/2015	10/01/2045
02666B-AD-8	AMERICAN HOMES 4RENT 2015-SFR2 CL D 144A			4	1.C FE	3,551,876	110.5350	3,926,560	3,552,000	3,551,933		12			5.036	5.036	MON	14,907	178,879	09/11/2015	10/01/2045
03066P-AB-5	AMERICREDIT AUTO REC 2020-3 CL A2			4	1.A FE	1,249,962	100.1060	1,251,323	1,250,000	1,249,965		2			0.420	0.423	MON	190	350	11/17/2020	03/18/2024
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A			4	1.A FE	330,195	100.2830	331,134	330,199	330,198		3			1.100	1.101	MON	131	2,698	03/04/2020	03/20/2023
00178X-AB-9	AMSR TR 2019-SFR CL B 144A			4,5	1.C FE	4,999,754	105.4590	5,272,956	5,000,000	4,999,788		34			3.023	3.024	MON	12,596	150,310	11/26/2019	01/01/2039
00178X-AC-7	AMSR TR 2019-SFR CL C 144A			4,5	1.F FE	14,948,922	103.8630	15,526,489	14,949,000	14,948,926		4			3.148	3.148	MON	39,216	467,980	11/26/2019	01/01/2039
00178X-AD-5	AMSR TR 2019-SFR CL D 144A			4,5	2.B FE	8,411,741	103.2820	8,688,116	8,412,000	8,411,754		13			3.247	3.248	MON	22,761	271,620	11/26/2019	01/01/2039
00180A-AB-5	AMSR TR 2020-SFR1 CL B 144A			4,5	1.C FE	7,999,987	101.6450	8,131,618	8,000,000	7,999,989		2			2.120	2.120	MON	14,133	122,489	03/04/2020	04/01/2025
00180A-AC-3	AMSR TR 2020-SFR1 CL C 144A			4,5	1.D FE	13,999,353	102.6610	14,372,512	14,000,000	13,999,451		97			2.419	2.420	MON	28,222	244,588	03/04/2020	04/01/2025
00180A-AD-1	AMSR TR 2020-SFR1 CL D 144A			4,5	2.A FE	14,999,469	101.6570	15,248,475	15,000,000	14,999,549		80			2.619	2.620	MON	32,738	283,725	03/04/2020	04/01/2025
03217J-AB-7	AMSR TR 2020-SFR5 CL B 144A			4,5	1.D FE	19,999,479	101.1780	20,235,516	20,000,000	19,999,500		21			1.830	1.831	MON	15,250	48,800	10/07/2020	11/01/2037

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
03217J-AC-5	AMSR TR 2020-SFR5 CL C 144A			4,5	1.G FE	7,518,780	101.1750	7,607,366	7,519,000	7,518,789		9			1.880	1.881	MON	5,890	18,848	10/07/2020	11/01/2037
03330N-AA-2	ANCHORAGE CAP CLO LTD 2019-11A CL A 144A		D	4	1.A FE	2,737,625	100.0490	2,751,347	2,750,000	2,738,120		495			1.606	1.703	JAJO	8,709	11,580	10/14/2020	07/22/2032
03789X-AE-8	APPLEBEES/IHOP FDG 2019-1A CL A2II 144A			4	2.B FE	24,937,500	97.3090	24,266,432	24,937,500	24,937,500					4.723	4.723	MJSD	85,063	1,177,798	05/28/2019	06/07/2049
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A			4	2.C FE	13,003,270	102.1810	13,250,321	12,967,500	13,002,068		(1,202)			3.237	3.191	JAJO	71,126	104,940	07/28/2020	07/30/2050
051155-AA-7	AUGUSTA II SR DEFEASED 144A MBIA			1	1.E FE	47,409,500	131.6880	65,844,000	50,000,000	48,539,471		134,319			8.400	8.868	AO	886,667	4,200,000	01/12/1995	04/15/2030
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A			4	1.A FE	6,664,039	100.7390	6,647,110	6,598,346	6,628,004		5,609			3.469	3.305	MON	19,075	261,734	04/07/2015	05/01/2048
05607Y-AJ-0	B2R MTG TR 2015-1 CL B 144A			4	1.B FE	8,916,130	98.2650	8,506,829	8,657,000	8,768,988		(28,072)			3.965	3.588	MON	28,604	343,185	04/07/2015	05/01/2048
05607Y-AL-5	B2R MTG TR 2015-1 CL C 144A			4	1.D FE	3,089,883	96.9010	2,907,035	3,000,000	3,040,475		(9,491)			4.272	3.896	MON	10,680	128,136	04/07/2015	05/01/2048
05605G-AJ-1	B2R MTG TR 2015-2 CL B			4	1.D FE	4,563,543	99.8350	4,423,367	4,430,698	4,447,886		(31,985)			4.867	4.239	MON	17,970	224,105	11/10/2015	11/01/2048
05605G-AL-6	B2R MTG TR 2015-2 CL C			4,5	1.G FE	5,014,400	103.0370	5,151,845	5,000,000	5,007,644		(1,475)			5.794	5.754	MON	24,140	293,385	11/10/2015	11/01/2048
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A			4	1.A FE	3,014,852	99.9640	3,013,758	3,014,852	3,014,852					2.567	2.567	MON	6,450	80,914	07/18/2016	03/01/2021
05605L-AJ-0	B2R MTG TR 2016-1 CL B 144A			4	1.C FE	4,877,031	100.0890	4,739,208	4,735,000	4,738,005		(47,161)			3.870	3.108	MON	15,271	183,249	07/18/2016	01/01/2023
00205H-AL-9	BANK OF AUSTRIA 1999-6A_ 144A		D	4	2.A	25,000,000	99.4480	24,862,000	25,000,000	25,000,000					1.349	1.349	MJSD	16,864	486,754	06/08/1999	03/12/2021
07133M-AA-4	BATTALION CLO LTD 2019-16A CL A 144A			4	1.A FE	2,613,188	100.0730	2,626,915	2,625,000	2,613,562		374			1.588	1.673	JAJO	8,455	11,013	09/30/2020	12/19/2032
081331-AB-6	BELVOIR LAND LLC NT SER A-1			1	1.D FE	6,299,163	107.3570	6,058,162	5,642,995	5,946,828		(55,313)			5.030	3.007	JD	12,615	271,785	02/27/2015	12/15/2025
08179H-AA-8	BENEFIT STREET CLO 2017-12A CL A1 144A		D	4	1.A FE	3,971,685	99.9060	3,996,243	4,000,000	3,973,168		1,483			1.487	1.662	JAJO	12,886	15,589	10/08/2020	10/15/2030
08186P-AA-1	BENEFIT STREET CLO LT 2019-18A CL A 144A		D	4	1.A FE	3,981,600	100.0310	4,001,242	4,000,000	3,982,131		531			1.577	1.667	JAJO	13,666	16,509	10/06/2020	10/15/2032
08182R-AA-1	BENEFIT STREET CLO LT 2019-19A CL A 144A		D	4	1.A FE	1,989,220	100.0000	1,999,997	2,000,000	1,989,518		298			1.587	1.688	JAJO	6,876	8,306	10/06/2020	01/15/2033
10623*-AA-4	BRAZOS SANDY CRK SR NT SER 2009A				1.F	8,883,333	119.8790	10,649,257	8,883,333	8,883,333					6.540	6.540	JD	1,614	574,975	11/04/2009	06/30/2024
12532#-AA-8	BURLINGTON NORTH SR SEC NT SER D				1.C	904,866	104.1850	942,731	904,866	904,866					5.660	5.660	JJ	23,616	27,522	08/04/2004	01/15/2023
12533#-AA-5	BURLINGTON NORTH SR SEC NT SER E				1.C	1,385,014	104.1870	1,443,007	1,385,014	1,385,014					5.660	5.660	JJ	36,147	42,127	08/04/2004	01/15/2023
12533*-AA-9	BURLINGTON NORTH SR SEC NT SER F				1.C	939,729	103.6870	974,375	939,729	939,729					5.660	5.660	JJ	24,526	26,594	10/13/2004	01/15/2023
12533@-AA-7	BURLINGTON NORTH SR SEC NT SER G				1.C	683,439	103.6870	708,636	683,439	683,439					5.660	5.660	JJ	17,837	19,341	10/13/2004	01/15/2023
12189P-AL-6	BURLINGTON NORTH SANTA FE PASS THRU				1.B FE	204,316	101.2500	206,869	204,316	204,316					5.943	5.943	JJ	5,599	6,071	06/20/2002	01/15/2022
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A		D	4	1.F FE	19,570,578	101.2710	19,823,884	19,575,000	19,570,730		151			2.220	2.225	MON	7,243	127,431	09/01/2020	09/25/2045
134011-AA-3	CAMP PENDLETON/QUANT 2003A-1 144A MBIA			1	2.B	8,500,000	130.8400	11,121,375	8,500,000	8,500,000					5.937	5.937	AO	126,161	501,677	09/29/2003	10/01/2043
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A				1.D Z	7,289,035	108.0300	7,874,344	7,289,035	7,289,035					4.087	4.087	MON	13,240	173,745	05/13/2020	01/15/2052
13876C-AL-1	CANYON CAP CLO LTD 2015-1A CL AS 144A		D	4	1.A FE	1,744,575	99.9590	1,749,286	1,750,000	1,744,569		(6)			1.487	1.566	JAJO	5,638	6,820	09/24/2020	04/15/2029
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL				1.E	22,990,809	112.9000	25,956,676	22,990,809	22,990,809					4.670	4.670	MON	47,719	1,072,314	03/27/2018	03/15/2044
14315L-AE-4	CARLYLE GLBL MKT 2014-3RA CL A2 144A		D	4	1.C FE	500,000	98.2480	491,241	500,000	500,000					1.767	1.767	JAJO	1,619	14,137	05/23/2018	07/27/2031
14686A-AA-7	CARVAL CLO LTD 2019-1A AN 144A		D	4	1.A FE	998,620	100.0520	1,000,521	1,000,000	998,695		75			1.698	1.728	JAJO	3,444	4,477	10/06/2020	04/20/2032
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A		D	4	1.A FE	9,874,347	99.6370	9,912,892	9,948,964	9,877,730		3,383			1.476	1.666	JAJO	28,957	38,589	09/25/2020	04/22/2030
14918K-AJ-6	CATHEDRAL LAKE LTD 2016-4A CL AR 144A		D	4	1.A FE	7,654,600	99.5080	7,662,122	7,700,000	7,656,417		1,817			1.468	1.636	JAJO	22,927	29,167	12/14/2020	10/20/2028
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A		C	4	1.F FE	3,392,857	103.0000	3,494,643	3,392,857	3,392,857					4.750	4.750	MON	9,401	153,385	07/06/2012	07/10/2022
12530M-AC-9	CF HIPPOLYTA ISS LLC 2020-1 CL B1 144A			4	1.G FE	20,988,690	101.5470	21,321,129	20,996,334	20,989,356		666			2.280	2.288	MON	21,276	187,629	07/14/2020	07/15/2060
12530M-AD-7	CF HIPPOLYTA ISS LLC 2020-1 CL B2 144A			4	1.G FE	4,771,065	100.9710	4,818,231	4,771,894	4,771,115		50			2.600	2.603	MON	5,514	48,628	07/14/2020	07/15/2060
12528A-AL-9	CFIP CLO LTD 2013-1A CL AR 144A		D	4	1.A FE	6,461,650	100.0020	6,500,135	6,500,000	6,463,246		1,596			1.558	1.715	JAJO	20,540	26,773	10/01/2020	04/20/2029
12550Y-AC-8	CIFC FUNDING LTD 2017-2A CL A 144A		D	4	1.A FE	7,455,000	99.9430	7,495,712	7,500,000	7,457,538		2,538			1.458	1.607	JAJO	22,180	28,975	09/24/2020	04/20/2030
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A		D	4	1.A FE	13,370,400	99.4110	13,420,447	13,500,000	13,378,265		7,865			1.318	1.530	JAJO	36,568	46,811	09/22/2020	07/18/2031
17305E-GK-5	CITIBANK CREDIT CARD ISS 2018-A1 CL A1			4	1.A FE	1,999,723	100.1230	2,002,457	2,000,000	1,999,995		95			2.490	2.495	JJ	22,272	49,800	01/25/2018	01/20/2023
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A			4	2.B FE	14,662,500	106.6370	15,635,650	14,662,500	14,662,500					4.959	4.959	MJSD	22,217	725,719	05/23/2018	06/20/2048
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A			4	2.B FE	10,000,000	102.5070	10,250,700	10,000,000	10,000,000					3.981	3.981	MJSD	11,058		11/13/2020	12/20/2050
12563L-AL-1	CLI FUNDING LLC 2019-1A CL A 144A			4	1.F FE	12,628,655	101.9750	12,878,229	12,628,765	12,628,748		87			3.710	3.711	MON	16,919	464,314	05/07/2019	05/18/2044
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A			4	1.F FE	38,582,217	101.0530	39,006,628	38,600,000	38,600,000		17,783			2.080	2.090	MON	28,993	201,100	08/27/2020	09/18/2045
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A			4	1.F FE	24,307,489	100.8570	24,520,831	24,312,500	24,307,569		80			2.070	2.075	MON	59,861	41,184	10/02/2020	10/18/2045
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A			4	2.B FE	40,572,137	97.5270	39,131,507	40,123,735	40,363,281		(111,534)			5.216	4.946	JAJO	383,690	2,013,482	08/10/2020	04/25/2047
19625G-AC-3	COLONY AMER FIN LTD 2016-1 CL C 144A			4	1.D FE	2,580,579	99.8800	2,577,506	2,580,610	2,580,609		7			4.638	4.638	MON	9,974	114,852	05/11/2016	06/01/2048
19625H-AE-7	COLONY AMER FIN LTD 2016-2 CL C 144A			4	1.F FE	3,914,841	102.8400	4,026,179	3,915,000	3,914,916		19			4.036	4.037	MON	13,167	158,009	11/02/2016	11/01/2048
21873C-AG-8	COLONY AMER FIN LTD 2020-3 CL B 144A			4	1.D FE	6,499,614	100.3260	6,521,165	6,500,000	6,499,633		19			2.203	2.204	MON	11,933	35,799	09/17/2020	08/01/2053
20469*-AA-0	COMPASS DATACENTERS ISSUER SER 2020-1 CL			4,6	1.G FE	23,000,000	109.3200	25,143,600	23,000,000	22,955,763		(44,237)			4.500	4.500	MON	28,750	563,500	06/05/2020	12/21/2025
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D		D		1.F FE	4,285,714	102.9150	4,410,639	4,285,714	4,285,714					5.000	5.000	MJSD	9,524	187,500	06/27/2012	06/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210795-QB-9	CONTL AIRLINES 2012-2 A PTC SER 2-A			1	2.B FE	3,251,623	101.1650	3,289,495	3,251,623	3,251,623					4.000	4.000	AO	22,400	127,575	09/19/2012	10/29/2024
21871V-AJ-2	COREVEST AMER FIN LTD 2017-1 CL C 144A			4	1.F FE	3,749,941	102.6870	3,850,752	3,750,000	3,749,980		13			3.756	3.756	MON	11,738	140,850	10/25/2017	10/01/2049
21872B-AG-1	COREVEST AMER FIN LTD 2018-1 CL B 144A			4	1.D FE	8,249,675	103.7720	8,561,212	8,250,000	8,249,826		63			4.003	4.004	MON	27,521	330,213	06/27/2018	06/01/2051
21872B-AJ-5	COREVEST AMER FIN LTD 2018-1 CL C 144A			4	1.G FE	5,999,816	107.1660	6,429,934	6,000,000	5,999,860		18			4.369	4.369	MON	21,845	262,112	06/27/2018	06/01/2051
21872M-AG-7	COREVEST AMER FIN LTD 2018-2 CL B 144A			4	1.D FE	3,895,858	109.7360	4,275,308	3,895,997	3,895,881		18			4.559	4.559	MON	14,802	177,571	12/06/2018	10/15/2028
21872M-AJ-1	COREVEST AMER FIN LTD 2018-2 CL C 144A			4	1.G FE	2,921,979	109.7180	3,205,971	2,921,998	2,921,982		2			5.005	5.005	MON	12,187	146,206	12/06/2018	11/15/2028
21872F-AD-9	COREVEST AMER FIN LTD 2019-1 CL B 144A			4	1.D FE	13,499,599	111.6250	15,069,375	13,500,000	13,499,660		36			3.880	3.880	MON	43,650	523,800	04/03/2019	03/01/2052
21872F-AE-7	COREVEST AMER FIN LTD 2019-1 CL C 144A			4	1.G FE	4,499,813	108.0040	4,860,173	4,500,000	4,499,841		16			4.226	4.227	MON	15,848	190,170	04/03/2019	03/01/2052
21872N-AG-5	COREVEST AMER FIN LTD 2019-3 CL B 144A			4	1.D FE	6,999,474	103.6820	7,257,712	7,000,000	6,999,528		47			3.163	3.164	MON	18,451	221,410	11/05/2019	10/01/2052
21872N-AJ-9	COREVEST AMER FIN LTD 2019-3 CL C 144A			4	1.G FE	5,749,996	102.7550	5,908,384	5,750,000	5,749,996		0			3.265	3.265	MON	15,645	187,737	11/05/2019	10/01/2052
21872N-AL-4	COREVEST AMER FIN LTD 2019-3 CL D 144A			4	2.B FE	3,249,875	104.8240	3,406,788	3,250,000	3,249,887		11			3.760	3.760	MON	10,183	122,200	11/05/2019	10/01/2052
21872U-AJ-3	COREVEST AMER FIN LTD 2020-1 CL B 144A			4	1.E FE	28,999,075	99.7950	28,940,550	29,000,000	28,999,143		68			2.470	2.470	MON	59,692	537,225	03/05/2020	03/01/2050
21872U-AL-8	COREVEST AMER FIN LTD 2020-1 CL C 144A			4	1.G FE	23,238,359	99.3890	23,097,906	23,240,000	23,238,479		120			2.569	2.570	MON	49,753	447,777	03/05/2020	03/01/2050
21872U-AN-4	COREVEST AMER FIN LTD 2020-1 CL D 144A			4	2.B FE	18,074,031	101.9380	18,425,203	18,075,000	18,074,101		70			2.917	2.918	MON	43,937	395,436	03/05/2020	03/01/2050
21871V-AL-7	COREVEST AMERI FIN LTD 2017-1 CL D 144A			4	2.B FE	5,999,747	102.7260	6,163,558	6,000,000	5,999,908		53			4.358	4.359	MON	21,790	261,480	10/25/2017	10/01/2049
21872G-AG-0	COREVEST AMERN FIN LTD 2019-2 CL B 144A			4	1.D FE	6,499,633	107.0390	6,957,530	6,500,000	6,499,680		33			3.424	3.425	MON	18,547	222,560	07/10/2019	06/01/2052
21872G-AJ-4	COREVEST AMERN FIN LTD 2019-2 CL C 144A			4	1.G FE	5,499,897	108.3130	5,957,188	5,500,000	5,499,910		9			3.675	3.675	MON	16,844	202,125	07/10/2019	06/01/2052
12701#-AA-1	CRG 2017-1			4	1.G PL	17,020,293	100.0300	17,025,399	17,020,293	17,020,293					4.700	4.700	JAJO	175,545	713,117	07/27/2017	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1 SER 2018-1			4	1.G PL	13,616,234	99.3060	13,521,737	13,616,234	13,616,234					5.300	5.300	JAJO	162,374	643,323	06/25/2018	07/10/2025
22822R-BD-1	CROWN CASTLE TOWERS 2015-2 SR SECD 144A			1	1.F FE	22,431,304	107.7090	24,083,793	22,360,000	22,360,944		(13,213)			3.663	3.603	MON	36,402	819,047	11/01/2018	05/15/2025
22822R-BH-2	CROWN CASTLE TOWERS LLC SR SEC 144A			1	1.F FE	16,665,831	115.3080	19,098,439	16,563,000	16,651,225		(13,282)			4.241	4.138	MON	31,219	702,437	11/21/2019	07/15/2028
12725*-AA-7	CTL 2020-03 TR PTC				1.E	25,774,472	113.3070	29,204,338	25,774,472	25,774,472					3.000	3.000	MON	34,366	547,096	03/30/2020	03/31/2040
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX				1.D IF	22,733,491	117.3050	26,667,454	22,733,491	22,733,491					4.070	4.070	MON	41,122	923,680	03/12/2015	05/15/2034
12724*-AA-8	CTL PASS-THRU TRUST				1.D	17,700,000	108.8900	19,273,530	17,700,000	17,700,000					3.330	3.330	MON	26,196	437,146	03/18/2020	03/15/2047
126838-AA-5	CVS CTL PASS-THRU TR				2.B	5,385,038	112.0680	5,975,165	5,331,720	5,375,015		(1,817)			4.160	4.067	MON	9,858	221,271	03/06/2015	01/15/2041
96930#-AA-7	CVS CTL PASS-THRU				2.B	8,145,879	113.9790	9,284,575	8,145,879	8,145,879					4.340	4.340	MON	15,713	352,642	07/01/2015	01/15/2040
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC				2.B	19,361,103	112.6300	21,806,397	19,361,103	19,361,103					3.860	3.860	MON	43,595	745,600	10/17/2019	11/10/2041
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL				2.B	5,052,074	112.0320	5,659,934	5,052,074	5,052,074					4.070	4.070	MON	6,283	205,208	11/07/2017	01/20/2041
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL				2.A	15,893,520	112.5110	17,882,015	15,893,520	15,893,520					3.901	3.901	MON	36,167	618,337	09/27/2017	10/10/2039
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A				2.B Z	15,891,981	110.6520	17,584,833	15,891,981	15,891,981					4.163	4.163	MON	38,592	659,345	07/14/2014	08/11/2036
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A	LS			2.B Z	80,000	110.6520	88,522	80,000	80,000					4.163	4.163	MON	194	3,319	07/14/2014	08/11/2036
126650-BQ-2	CVS PASS-THROUGH TR PTC			1	2.B IF	1,231,457	119.5690	1,355,826	1,133,928	1,185,366		(5,151)			6.943	5.856	MON	4,593	78,270	02/10/2011	01/10/2030
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A			1	2.B Z	347,384	109.0240	366,645	336,297	340,533		(781)			5.789	5.260	MON	1,136	19,207	02/01/2011	01/10/2026
126659-AA-9	CVS PASS-THROUGH TR PTC 144A			1	2.B IF	668,732	132.2490	728,748	551,041	608,379		(4,772)			8.353	6.194	MON	2,685	45,827	01/31/2011	07/10/2031
12721@-AA-9	CVS ROYAL OAK CTL PTC				2.B	8,091,499	115.3860	9,336,474	8,091,499	8,091,499					4.246	4.246	MON	15,270	341,143	12/17/2019	01/31/2040
23702T-AA-7	DAPHNE ALA MED CLINIC BRD REV				2.A	3,000,000	113.5000	3,405,000	3,000,000	3,000,000					4.136	4.136	MON	5,515	123,046	12/18/2019	04/15/2046
233046-AE-1	DB MSTR FINANCE LLC 2017-1A CL A2I 144A			4	2.B FE	8,752,500	102.6570	8,985,054	8,752,500	8,752,500					3.629	3.629	FMAN	36,174	317,220	09/14/2017	11/20/2047
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A			4	2.B FE	15,800,000	108.0650	17,074,270	15,800,000	15,800,000					4.352	4.352	FMAN	78,312	686,746	03/20/2019	05/20/2049
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI				2.C PL	13,264,908	117.0420	15,525,515	13,264,908	13,264,908					5.660	5.660	MAR	565,181	750,794	05/11/2005	03/31/2030
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A			4	2.A FE	34,536,773	107.1300	37,227,943	34,750,250	34,580,604		20,399			4.118	4.203	JAJO	262,353	1,428,249	04/17/2019	07/25/2047
25755T-AG-5	DOMINOS PIZZA MSTR 2017-1A CL A2II 144A			4	2.A FE	4,850,000	100.5340	4,875,899	4,850,000	4,850,000					3.082	3.082	JAJO	27,404	149,188	06/12/2017	07/25/2047
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A			4	2.A FE	21,529,667	108.6920	23,374,215	21,505,000	21,525,359		(2,468)			4.328	4.311	JAJO	170,635	928,951	03/21/2019	07/25/2048
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A			4	2.A FE	5,940,000	106.2210	6,309,527	5,940,000	5,940,000					3.668	3.668	JAJO	39,945	202,941	11/06/2019	10/25/2049
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A			4	2.C FE	9,333,750	106.3070	9,922,430	9,333,750	9,333,750					4.641	4.641	JAJO	85,433	432,353	03/12/2019	04/20/2049
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A			4	2.C FE	6,443,353	104.8500	6,747,098	6,435,000	6,441,787		(1,390)			3.981	3.954	JAJO	50,524	255,692	10/29/2019	10/20/2049
26209X-AC-5	DRIVEN BRANDS FNDNG, 2020-2A CL A2 144A			4	2.C FE	20,000,000	102.2610	20,452,200	20,000,000	20,000,000					3.237	3.237	JAJO	30,572		10/29/2020	01/20/2051
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A			4	2.B FE	1,737,837	100.1930	1,741,486	1,738,126	1,738,084		72			3.600	3.608	JAJO	13,210	43,539	05/31/2017	04/15/2027
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A			4	2.B FE	10,202,185	102.7930	10,488,843	10,203,840	10,202,974		281			4.270	4.275	JAJO	91,982	419,615	11/30/2018	10/15/2031
26252E-AE-9	DRYDEN SR LOAN FUND 2018-70A CL B 144A		D	4	1.C FE	2,982,000	100.0020	3,000,049	3,000,000	2,982,907		907			1.930	2.033	JAJO	12,385	15,110	09/30/2020	01/16/2032
12722@-AA-8	DUKE ENERGY CAROLINAS CTL PTC				1.C	55,317,610	113.1940	62,616,215	55,317,610	55,317,610					3.664	3.664	MON	118,232	1,718,754	02/10/2020	12/31/2052
289338-AB-1	ELM TR 2020-3A CL A2 144A			4	1.F FE	13,999,670	100.9440	14,132,171	14,000,000	13,999,720		51			2.954	2.955	MON	12,637	124,068	08/26/2020	08/20/2029

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
28924A-AB-7	ELM TR 2020-4A CL A2 144A			4	1.F FE	18,299,951	100.2930	18,353,705	18,300,000	18,299,953		2			2.286	2.286	MON	47,644	31,375	10/16/2020	10/20/2029
290015-AL-0	ELMWOOD CLO I LTD. 2019-1A CL A2R 144A		D	4	1.A FE	8,000,000	100.8040	8,064,321	8,000,000	8,000,000					1.918	1.918	JAJO	31,120		10/15/2020	10/20/2033
290015-AN-6	ELMWOOD CLO I LTD. 2019-1A CL BR 144A		D	4	1.C FE	4,000,000	100.0880	4,003,534	4,000,000	4,000,000					2.168	2.168	JAJO	17,588		10/15/2020	10/20/2033
29002H-AE-9	ELMWOOD CLO III LTD 2019-3A CL B 144A		D	4	1.C FE	250,000	100.0390	250,097	250,000	250,000					2.187	2.187	JAJO	1,185		10/27/2020	10/15/2032
29248D-AA-0	ENA NORTE TR NT 144A		D	1	3.A FE	12,564,396	102.6620	12,898,822	12,564,396	12,564,396					4.950	4.950	JAJO	114,022	613,607	09/27/2012	04/25/2023
30041@-AE-6	EVERSANA RECEIVABLES HLDGS SER 2020-1			4,6	1.G Z	10,000,000	105.0700	10,507,000	10,000,000	10,000,000					4.750	4.750	MON	47,500		11/25/2020	11/25/2025
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC				1.C	7,475,990	119.2250	8,913,270	7,475,990	7,475,990					4.095	4.095	MON	850	305,585	11/16/2018	09/30/2039
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A			4	1.A FE	5,573,904	101.5520	5,661,390	5,574,858	5,574,035		226			3.630	3.644	MON	8,994	190,515	03/27/2019	02/18/2031
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL				2.B	23,889,376	110.8240	26,475,080	23,889,376	23,889,376					3.490	3.490	MON	37,055	677,648	07/15/2020	10/15/2035
31722P-AC-0	FILLMORE PARK CLO, 2018-1A CL A2 144A		D	4	1.A FE	7,361,250	99.1200	7,434,026	7,500,000	7,369,787		8,537			1.577	1.931	JAJO	25,624	30,954	10/08/2020	07/15/2030
33767J-AG-7	FIRSTKEY HOMES 2020-SFR1 CL D 144A			4	2.A FE	34,999,717	98.5800	34,503,137	35,000,000	34,999,727		11			1.968	1.968	MON	57,400	78,447	10/02/2020	10/19/2037
33767J-AE-2	FIRSTKEY HOMES 2020-SFR1 TR CL C 144A			4	1.E FE	19,999,490	98.7970	19,759,492	20,000,000	19,999,509		19			1.667	1.668	MON	27,783	37,971	10/02/2020	10/19/2037
33882G-AB-4	FLATIRON CLO LTD 2017-1A CL B 144A			4	1.C FE	1,967,500	99.1030	1,982,057	2,000,000	1,969,816		2,316			1.821	2.119	FMAN	4,654	9,505	09/30/2020	05/15/2030
34486*-AA-0	FOOTBALL CLUB TERM 2024 TRUST SR SEC NT				1.F FE	10,000,000	103.3400	10,334,000	10,000,000	10,000,000					3.410	3.410	OCT	83,356	344,789	08/30/2012	10/05/2024
34488@-AA-6	FOOTBALL CLUB TERM NTS 2024-2 TRUST				1.F FE	6,000,000	103.8800	6,232,800	6,000,000	6,000,000					3.560	3.560	OCT	52,213	215,973	10/25/2012	10/05/2024
34533F-AB-7	FORD CREDIT AUTO OWNER TR 2019-A CL A2A			4	1.A FE	1,107	100.0970	1,108	1,107	1,107		0			2.780	2.786	MON	1	3	03/19/2019	02/15/2022
34533G-AB-5	FORD CREDIT AUTO OWNER TR 2020-B CL A2			4	1.A FE	586,057	100.1080	586,715	586,083	586,070		13			0.500	0.505	MON	130	1,431	06/16/2020	02/15/2023
34533Y-AB-6	FORD CREDIT AUTO OWNER TR 2020-C CL A2			4	1.A FE	999,982	100.0330	1,000,329	1,000,000	999,983		1			0.250	0.251	MON	111	174	11/17/2020	09/15/2023
36804P-AF-3	GATX CORP PASS THRU CERTS 144A				2.B FE	1,249,156	110.2740	1,377,491	1,249,156	1,249,156					5.697	5.697	JJ	35,385	63,240	03/17/2005	01/02/2025
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A		D	4	1.F FE	48,692,395	100.9800	49,171,994	48,694,698	48,692,493		98			2.170	2.171	MON	41,093	283,124	09/02/2020	10/17/2040
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A		D	4	1.F FE	24,550,942	101.0750	24,824,318	24,560,246	24,551,198		255			2.260	2.269	MON	21,586	89,038	09/23/2020	11/19/2040
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A			4	1.A FE	5,363,516	104.7140	5,616,335	5,363,516	5,363,516					3.750	3.750	MS	56,429	191,233	06/15/2016	09/20/2047
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A			4	1.A FE	11,592,280	103.1130	11,953,191	11,592,280	11,592,280					3.160	3.160	MS	102,772	350,256	10/25/2016	09/20/2047
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A			4	1.A FE	5,506,364	103.0190	5,675,437	5,509,108	5,506,792		(4)			3.230	3.238	MON	38,203	176,385	10/28/2016	10/15/2052
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A			4	1.A FE	24,407,157	101.4990	24,785,509	24,419,372	24,407,718		560			2.630	2.638	MON	136,709	135,499	07/23/2020	04/15/2055
393505-AU-6	GREENTREE FINANCIAL CORP 1993-1 CL B SS			4	6. *	209,057	0.0000		209,727						8.450	8.870	MON	1,477	924	05/17/1994	06/01/2021
406375-AA-3	HALSEYPOINT CLO 2019-1A CL A1A1 144A		D	4	1.A FE	10,630,113	99.7480	10,623,208	10,650,000	10,630,458		346			1.568	1.604	JAJO	33,870		11/24/2020	01/20/2033
40638U-AA-7	HALSEYPOINT CLO 2020-3A CL A1A 144A		D	4	1.A FE	9,975,000	99.8020	9,980,175	10,000,000	9,975,192		192			1.629	1.652	JAJO	17,196		10/21/2020	11/30/2032
40638U-AC-3	HALSEYPOINT CLO 3 2020-3A CL A2 144A		D	4	1.A FE	5,000,000	99.9250	4,996,263	5,000,000	5,000,000					1.929	1.929	JAJO	10,181		10/21/2020	11/30/2032
41154X-AG-0	HARBOR PARK CLO LTD 2018-1A CL B1 144A		D	4	1.C FE	741,938	100.0020	750,013	750,000	742,234		296			1.918	2.108	JAJO	2,918	3,779	10/02/2020	01/20/2031
41884#-AA-9	HATCHET RIDGE PTC				3.B PL	10,035,360	98.0690	9,841,577	10,035,360	10,035,360	343,109				5.950	5.950	JD	28,197	575,290	12/14/2010	12/14/2029
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A			4	1.G FE	5,532,906	104.1330	5,761,990	5,533,272	5,532,914		8			2.980	2.981	MON	5,038	81,874	06/15/2020	06/20/2047
42710V-AA-2	HERCULES CAP FNDG TR 2018-1A CL A 144A			4	1.F FE	23,528,048	100.8990	23,739,973	23,528,443	23,528,322		130			4.605	4.606	MON	33,106	1,074,391	10/25/2018	11/22/2027
42711A-AA-7	HERCULES CAP FNDG TR 2019-1A CL A 144A			4	1.F FE	28,046,410	100.9120	28,255,293	28,000,000	28,007,188		(39,341)			4.703	4.215	MON	40,237	1,160,073	09/14/2020	02/20/2028
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A			4	1.A FE	5,191,985	104.2010	5,410,481	5,192,339	5,191,958		15			4.280	4.282	MON	64,469	221,598	11/18/2015	09/20/2041
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A			4	1.A FE	4,986,536	104.5430	5,213,530	4,986,984	4,986,614		5			4.050	4.053	MON	59,115	207,102	02/04/2016	09/20/2041
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A			4	1.A FE	5,983,927	104.3350	6,245,378	5,985,887	5,984,214		27			3.750	3.760	MON	65,564	224,008	05/25/2016	09/20/2041
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A			4	1.A FE	4,017,098	102.6390	4,123,455	4,017,424	4,017,138		(7)			3.080	3.082	MON	36,050	123,347	09/15/2016	09/20/2042
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A			4	1.A FE	3,592,342	103.4920	3,719,276	3,593,789	3,592,535		114			3.570	3.581	MON	37,334	128,324	12/01/2016	09/20/2047
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A			4	1.A FE	1,187,958	105.9800	1,228,609	1,159,287	1,184,140		(2,256)			4.290	3.620	MON	14,472	49,744	12/01/2016	09/20/2047
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A			4	1.A FE	4,339,434	104.4600	4,534,815	4,341,184	4,339,677		44			3.710	3.721	MON	46,663	160,604	04/21/2017	09/20/2047
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A			4	1.A FE	889,773	107.3280	931,857	868,237	886,840		(536)			4.460	3.772	MON	11,219	38,614	04/21/2017	09/20/2047
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A			4	1.A FE	1,938,368	104.2770	1,972,208	1,891,324	1,938,893		905			4.070	3.478	MON	22,371	76,913	07/26/2017	09/20/2048
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A			4	1.A FE	4,585,502	107.0650	4,789,766	4,473,701	4,588,096		3,814			4.670	4.062	MON	60,866	208,891	05/15/2018	09/20/2048
434803-AA-0	HOLDEN FDG DEFEASED 144A MBIA				1.A	19,904,127	163.3580	32,671,600	20,000,000	19,920,371		12,342			8.460	8.633	AO	357,200	1,692,000	03/31/1995	04/15/2030
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A			4	1.C FE	14,260,418	103.9930	14,830,333	14,260,847	14,260,477		48			3.157	3.157	MON	37,518	448,727	07/24/2019	09/01/2039
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A			4	1.F FE	4,103,076	103.6030	4,251,151	4,103,321	4,103,109		26			3.256	3.257	MON	11,134	133,162	07/24/2019	09/01/2039
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A			4	2.B FE	4,278,210	103.4640	4,426,470	4,278,254	4,278,216		5			3.406	3.406	MON	12,143	145,236	07/24/2019	09/01/2039
44509P-AA-6	HUMBOLDT AMERICAS, LLC SER6 REG D			4,6	2.B PL	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.750	4.750	MJSD	11,875		12/22/2020	12/15/2025
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A			4	4.C FE	4,641,399	39.4990	1,833,316	4,641,399	4,641,399					4.229	4.229	JAJO	35,986	194,046	11/20/2012	01/25/2043
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A			4	4.C FE	8,726,888	39.5050	3,439,170	8,705,571	8,705,571					4.352	4.305	JAJO	69,459	374,772	04/29/2015	01/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45256#-AB-8	IMPACT CIL PARENT LLC			5	2.B FE	40,600,369	131.1000	53,227,084	40,600,369	40,600,369					4.000	4.000	MJSD	13,533	1,513,860	06/26/2012	10/25/2056
45256-AD-7	IMPACT COMM CAPITAL LLC PROMISSORY NT			5	5.B GI	835,448	107.1000	2,486,840	2,321,979	835,448					0.142	0.142	MON			12/01/2019	07/25/2031
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A		D		2.B FE	4,239,927	101.5000	4,303,526	4,239,927	4,239,927					6.000	6.000	JAJO	53,706	209,790	08/31/2011	10/15/2021
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3		D	4	2.B FE	12,228,709	108.5300	13,271,877	12,228,709	12,228,709					5.235	5.235	JAJO	135,148	621,923	05/13/2016	04/15/2026
47047L-AA-7	JAMESTOWN CLO LTD 2018-6RA CL A1 144A		D	4	1.A FE	492,750	99.2250	496,124	500,000	493,049		299			1.365	1.772	JAJO	1,270		11/03/2020	04/25/2030
47050E-AA-7	JAMESTOWN CLO LTD 2020-15A CL A 144A		D	4	1.A FE	600,000	99.6710	598,028	600,000	600,000					1.577	1.577	JAJO	2,050		12/11/2020	04/15/2033
48661Q-AC-5	KAYNE CLO 2020-9A CL A2 144A		D	4	1.A FE	5,400,000	99.8500	5,391,907	5,400,000	5,400,000					1.988	1.988	JAJO	7,158		10/30/2020	01/15/2034
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT				3.A IF	24,869,141	94.1030	23,402,608	24,869,141	24,869,141					4.650	4.650	MON	51,396	240,582	09/30/2020	09/15/2045
51461T-AA-9	LANCER FIN SPV LTD NT 144A		D		6. *		0.0000		3,868,765						5.850	5.850	MON			10/14/2010	12/31/2019
501978-AA-4	LCPA TAXABLE LEASE REV CTL				1.F	5,032,357	109.4600	5,508,418	5,032,357	5,032,357					3.100	3.100	MON	9,100	76,268	10/13/2020	11/10/2041
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC				1.G PL	9,152,929	105.2470	9,619,268	9,139,707	9,148,666		(1,135)			4.000	3.984	JAJO	62,962	301,225	12/29/2020	10/30/2027
502084-A*-7	LMRK ISSUER CO, LLC ABS				2.B PL	20,000,000	109.0200	21,804,000	20,000,000	20,000,000					3.900	3.900	MON	2,167	749,667	01/15/2020	01/14/2027
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A			4	1.G FE	19,575,540	102.3270	20,036,804	19,581,083	19,578,609		1,848			3.970	3.978	MON	34,550	774,091	11/27/2018	06/15/2048
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A		C	4	1.F FE	8,799,531	100.5660	8,852,970	8,803,171	8,799,577		46			2.470	2.478	MON	6,644	16,308	10/29/2020	12/20/2047
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A		C	4	1.F FE	9,999,479	100.7010	10,070,084	10,000,000	9,999,479					2.290	2.291	MON			12/10/2020	01/20/2048
56607B-AA-2	MARBLE POINT CLO LTD 2019-2A CL AN 144A		D	4	1.A FE	3,991,600	100.1030	4,004,106	4,000,000	3,991,891		291			1.702	1.743	JAJO	13,992	17,207	10/01/2020	10/19/2032
56606C-AA-1	MARBLE POINT CLO LTD 2020-1A CL A 144A		D	4	1.A FE	3,071,130	99.7550	3,092,408	3,100,000	3,071,561		431			1.518	1.684	JAJO	9,545		12/11/2020	04/20/2033
56845N-AA-8	MARINER CLO LLC 2020-8A CL A 144A		D	4	1.A FE	9,975,000	99.2170	9,921,740	10,000,000	9,975,641		641			1.488	1.533	JAJO	30,181	117,974	09/23/2020	04/20/2033
817868-AA-6	MASCO CORPORATION CTL PTC SER A1				2.C IF	15,656,149	121.6640	19,047,964	15,656,149	15,656,149					5.560	5.560	MON	38,688	867,372	12/22/2015	05/15/2032
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A				1.D Z	4,101,435	106.7800	4,446,866	4,164,512	4,101,918		483			4.356	4.458	MON	8,063	54,410	08/27/2020	08/15/2055
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B				2.B Z	1,278,731	112.1900	1,502,753	1,339,472	1,278,954		223			6.538	6.900	MON	3,892	26,233	08/27/2020	08/15/2055
59801M-AA-6	MIDOCEAN CREDIT CLO 2018-8A CL A1 144A		D	4	1.A FE	2,156,020	99.6060	2,171,415	2,180,000	2,157,605		1,585			1.374	1.627	FMAN	3,494	7,816	09/29/2020	02/20/2031
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A			4	1.B FE	2,769,624	106.4680	2,948,781	2,769,647	2,769,647					6.005	6.005	MON	13,860	162,543	07/02/2004	08/01/2037
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A			4	1.F FE	3,480,946	104.5110	3,638,744	3,481,698	3,481,004		58			3.100	3.104	MON	3,298	51,596	06/12/2020	04/20/2046
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A			4	1.A FE	10,894,821	102.2660	11,143,054	10,896,111	10,894,873		51			1.740	1.744	MON	5,793	77,198	07/13/2020	10/20/2037
62883*-AB-8	NATF AMERICA LLC #2			4,6	1.C FE	5,000,000	109.0400	5,452,000	5,000,000	5,000,000					5.000	5.000	MJSD	11,111	171,528	04/08/2020	04/15/2025
62883*-AC-6	NATF AMERICA LLC #3			4,6	1.C FE	12,500,000	105.8100	13,226,250	12,500,000	12,500,000					4.250	4.250	MJSD	23,611	110,677	09/30/2020	09/30/2025
62883*-AA-0	NATF AMERICA LLC SER 1			4,6	1.C FE	22,500,000	105.9500	23,838,750	22,500,000	22,500,000					4.250	4.250	MJSD	42,500	741,094	03/06/2020	03/15/2025
63940X-AA-6	NAVIENT STDNT LN TR 2019-1A CL A1 144A			4	1.A FE	22,410	100.0110	22,409	22,407	22,408		(2)			0.478	0.465	MON	1	91	03/21/2019	12/27/2067
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A			4	1.A FE	261,671	100.3530	262,201	261,279	261,697		26			1.800	1.573	MON	209	2,595	07/23/2020	01/15/2069
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A			4	1.A FE	149,193	99.9700	149,013	149,059	149,143		(50)			0.595	0.539	JAJO	165	1,184	02/07/2020	04/25/2031
64129K-AY-3	NEUBERGER BERMAN CLO 2013-15A CL BR 144A		D	4	1.C FE	493,650	99.7510	498,754	500,000	494,044		394			1.887	2.120	JAJO	2,044	2,460	10/08/2020	10/15/2029
64831J-AB-5	NEW RES ADV REC 2020-APT1 CL BT1 144A			4	1.C FE	2,999,995	99.9260	2,997,774	3,000,000	2,999,995		0			1.403	1.296	MON	935		12/17/2020	12/16/2052
64831J-AC-3	NEW RES ADV REC 2020-APT1 CL CT1 144A			4	1.F FE	3,500,000	99.9210	3,497,249	3,500,000	3,500,000					1.651	1.651	MON	1,284		12/17/2020	12/16/2052
64831J-AD-1	NEW RES ADV REC 2020-APT1 CL DT1 144A			4	2.B FE	3,749,997	99.9210	3,747,026	3,750,000	3,749,997		0			1.999	1.846	MON	1,666		12/17/2020	12/16/2052
62942Q-CS-0	NEW RES ADV REC 2020-T1 CL BT1 144A			4	1.C FE	3,685,994	100.6440	3,709,723	3,686,000	3,685,995		1			1.823	1.823	MON	2,986	20,532	08/18/2020	08/15/2053
62942Q-CT-8	NEW RES ADV REC 2020-T1 CL CT1 144A			4	1.F FE	1,699,998	100.6370	1,710,830	1,700,000	1,699,999		0			2.269	2.269	MON	1,715	11,787	08/18/2020	08/15/2053
62942Q-CU-5	NEW RES ADV REC 2020-T1 CL DT1 144A			4	2.B FE	7,500,995	100.7000	7,553,517	7,501,000	7,500,995		1			3.011	3.011	MON	10,038	69,011	08/18/2020	08/15/2053
62942Q-CX-9	NEW RES ADV REC 2020-T2 CL BT2 144A			4	1.C FE	2,135,994	100.3940	2,144,410	2,136,000	2,135,994		1			1.724	1.724	MON	1,636	9,205	09/10/2020	09/15/2053
62942Q-CY-7	NEW RES ADV REC 2020-T2 CL CT2 144A			4	1.F FE	3,726,993	100.4400	3,743,416	3,727,000	3,726,994		1			2.170	2.170	MON	3,595	20,220	09/10/2020	09/15/2053
62942Q-CZ-4	NEW RES ADV REC 2020-T2 CL DT2 144A			4	2.B FE	4,499,991	100.4330	4,519,463	4,500,000	4,499,992		1			2.863	2.863	MON	5,726	32,207	09/10/2020	09/15/2053
62942Q-DC-4	NEW RES ADV REC 2020-T3 CL BT3 144A			4	1.C FE	3,075,994	100.2470	3,083,592	3,076,000	3,075,995		1			1.566	1.566	MON	2,141	8,964	10/01/2020	10/15/2052
62942Q-DD-2	NEW RES ADV REC 2020-T3 CL CT3 144A			4	1.F FE	1,849,998	100.2970	1,855,499	1,850,000	1,849,999		0			1.814	1.814	MON	1,398	6,246	10/01/2020	10/15/2052
62942Q-DE-0	NEW RES ADV REC 2020-T3 CL DT3 144A			4	2.B FE	4,000,000	100.3270	4,013,081	4,000,000	4,000,000					2.458	2.458	MON	4,370	18,301	10/01/2020	10/15/2052
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS			4	1.G PL	10,422,101	99.7800	10,399,173	10,422,101	10,422,101					4.459	4.459	MON	36,145	391,120	01/28/2020	02/28/2032
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS			4	3.B PL	2,580,311	102.3200	2,640,174	2,580,311	2,580,311					9.799	9.799	MON	19,666	213,858	01/28/2020	02/28/2032
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A			4	1.F FE	6,647,496	94.0000	6,248,646	6,647,496	6,647,496					4.164	4.164	MON	8,458	272,628	04/25/2016	04/20/2046
62946A-AD-6	NP SPE II LLC 2017-1A CL A2 144A			4	1.F FE	18,697,647	106.1630	19,640,107	18,500,000	18,666,801		(21,208)			4.219	4.065	MON	23,849	780,515	07/09/2019	10/21/2047
62954J-AB-0	NP SPE II LLC 2019-1A CL A2 144A			4	1.F FE	21,999,853	101.1990	22,263,820	22,000,000	21,999,878		19			3.241	3.241	MON	21,787	713,020	08/22/2019	09/20/2049
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A			4	1.F FE	5,584,353	101.2750	5,735,990	5,663,779	5,624,018		39,665			2.864	4.065	MON	5,407	107,680	05/06/2020	11/19/2049
62947A-AC-7	NP SPE II LLC 2019-2A CL A3 144A			4	1.F FE	9,999,381	104.9680	10,496,776	10,000,000	9,999,439		57			3.802	3.803	MON	12,673	380,200	11/01/2019	11/19/2049

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
67502#-AA-6	OCEAN SPRAY CTL SER A-1			4	2.C	16,571,491	106.0230	17,569,618	16,571,491	16,417,031		9,464			3.390	3.514	MON	24,968	560,280	09/30/2016	08/15/2036
670859-AB-3	OCP CLO LTD 2020-20A CL A2 144A		D	4	1.A FE	5,750,000	99.8510	5,741,433	5,750,000	5,750,000					1.890	1.890	JAJO	7,245		10/27/2020	10/09/2033
670859-AC-1	OCP CLO LTD 2020-20A CL B1 144A		D	4	1.C FE	9,000,000	100.1340	9,012,077	9,000,000	9,000,000					2.140	2.140	JAJO	12,840		10/27/2020	10/09/2033
675920-AA-0	OCTAGON INV PRTNRS 30 2017-1A CL A1 144A		D	4	1.A FE	249,250	99.7880	249,471	250,000	249,272		22			1.538	1.627	JAJO	780		11/19/2020	03/17/2030
67573L-AE-9	OCTAGON INV PRTNRS 43 2019-1A CL B 144A		D	4	1.C FE	249,075	99.4690	248,671	250,000	249,088		13			1.965	2.039	JAJO	914		12/01/2020	10/25/2032
67590R-AY-1	OCTAGON LOAN FDG LTD 2014-1A CL ARR 144A		D	4	1.A FE	10,374,105	99.7020	10,468,669	10,500,000	10,379,954		5,849			1.400	1.663	FMAN	17,972	38,919	10/07/2020	11/18/2031
67575N-BX-0	OCWEN MSTR ADV REC 2020-T1 CL BT1 144A			4	1.C FE	2,736,999	100.2060	2,742,649	2,737,000	2,736,999		0			1.774	1.774	MON	2,158	15,919	08/12/2020	08/15/2052
67575N-BY-8	OCWEN MSTR ADV REC 2020-T1 CL CT1 144A			4	1.F FE	1,399,998	100.2170	1,403,037	1,400,000	1,399,999		0			2.320	2.320	MON	1,443	10,645	08/12/2020	08/15/2052
67575N-BZ-5	OCWEN MSTR ADV REC 2020-T1 CL DT1 144A			4	2.B FE	4,999,991	100.2070	5,010,331	5,000,000	4,999,993		3			3.061	3.061	MON	6,803	50,171	08/12/2020	08/15/2052
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL				1.D IF	5,016,578	118.3400	5,936,619	5,016,578	5,016,578					4.213	4.213	MON	9,393	128,923	05/05/2020	04/15/2055
69145A-AB-4	OXFORD FIN FNDG TR 2019-1A CL A2 144A			4	1.F FE	14,000,000	103.4620	14,484,739	14,000,000	14,000,000					4.459	4.459	MON	27,745	624,260	01/29/2019	02/15/2027
69144A-AA-7	OXFORD FIN FNDG TR 2020-1A CL A2 144A			4	1.F FE	18,027,141	102.3500	18,320,639	17,900,000	18,016,317		(10,823)			3.101	2.837	MON	24,670	323,107	09/30/2020	02/15/2028
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1R 144A		D	4	1.A FE	1,213,076	99.8410	1,224,504	1,226,459	1,213,704		628			1.466	1.744	JAJO	3,545	3,781	10/22/2020	10/22/2030
67109U-AS-1	OZLM LTD 2015-11A CL A1R 144A		D	4	1.A FE	8,077,329	99.4510	8,116,022	8,160,792	8,081,809		4,480			1.464	1.687	FMAN	20,913	31,664	09/30/2020	10/30/2030
67112G-AA-6	OZLM LTD 2018-18A CL A 144A		D	4	1.A FE	1,881,000	99.2070	1,884,932	1,900,000	1,881,205		205			1.257	1.506	JAJO	5,174		12/11/2020	04/15/2031
67113D-AC-8	OZLM LTD 2019-24A CL A1A 144A		D	4	1.A FE	6,472,570	100.0490	6,503,153	6,500,000	6,473,672		1,102			1.608	1.695	JAJO	21,199	27,604	09/28/2020	07/20/2032
69688M-AE-5	PALMER SQUARE CLO LTD 2018-2A CL A2 144A		D	4	1.C FE	1,486,500	100.0020	1,500,025	1,500,000	1,487,336		836			1.880	2.042	JAJO	6,032	7,363	09/30/2020	07/16/2031
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	@	D		2.A FE	4,744,366	82.5000	6,237,612	7,560,742	6,045,961		136,003			0.000	5.804	N/A			07/20/2012	11/01/2029
69356J-A*-4	PG RECEIVABLES FINANCE LP		C	4	1.A FE	11,600,000	101.6300	11,789,080	11,600,000	11,600,000					3.968	3.968	MON	14,064	410,424	01/29/2020	07/21/2025
69356J-A@-2	PG RECEIVABLES FINANCE LP SER 2020-2 A-2		C	4	1.A PL	12,500,000	109.6200	13,702,500	12,500,000	12,500,000					4.459	4.459	MON	17,031	167,212	09/02/2020	02/20/2026
71880*-AJ-5	PHL FDG I INC POLICYHLDR LN BDCL A-6 Z			1	1.D	13,503,954	100.0000	14,192,641	14,192,641	13,265,297		(81,566)			9.250	10.362	JAJO	328,205	1,264,530	01/29/1988	04/01/2042
69356A-AA-0	PPM CLO, LTD. 2020-4A CL A1 144A		D	4	1.A FE	4,996,750	99.4340	4,971,717	5,000,000	4,996,797		47			1.617	1.623	JAJO	14,147		10/09/2020	10/18/2031
74333J-AK-7	PROGRESS RES TR 2017-SFR1 CL D 144A			4	1.G FE	2,999,928	101.1690	3,035,072	3,000,000	2,999,976		15			3.565	3.566	MON	8,913	106,950	07/13/2017	08/01/2022
74334A-AD-1	PROGRESS RES TR 2018-SFR1 CL D 144A			4	2.B FE	3,982,500	100.0440	4,001,774	4,000,000	3,991,956		3,485			3.883	3.980	MON	12,943	155,320	03/07/2018	03/01/2035
74332U-AE-7	PROGRESS RES TR 2018-SFR2 CL C 144A			4	1.F FE	7,461,737	101.4180	7,567,790	7,462,000	7,461,857		51			4.040	4.041	MON	25,122	301,465	07/26/2018	08/01/2035
74331M-AC-0	PROGRESS RESIDENTIAL 2018-SFR3 CL C 144A			4	1.G FE	13,481,419	101.8560	13,732,260	13,482,000	13,481,692		169			4.178	4.179	MON	46,940	563,278	09/21/2018	10/01/2035
74333B-AE-8	PROGRESS RESIDENTIAL 2019-SFR1 CL C 144A			4	1.E FE	5,290,766	102.6680	5,432,163	5,291,000	5,290,847		45			3.820	3.821	MON	16,843	202,116	02/14/2019	08/01/2035
74333N-AC-6	PROGRESS RESIDENTIAL 2019-SFR2 CL B 144A			4	1.D FE	12,999,819	103.0340	13,394,460	13,000,000	12,999,876		34			3.446	3.446	MON	37,332	447,980	04/11/2019	05/01/2036
74333N-AE-2	PROGRESS RESIDENTIAL 2019-SFR2 CL C 144A			4	1.G FE	7,499,688	102.8620	7,714,634	7,500,000	7,499,787		59			3.545	3.546	MON	22,156	265,875	04/11/2019	05/01/2036
74332W-AE-3	PROGRESS RESIDENTIAL 2019-SFR3 CL C 144A			4	1.F FE	4,999,920	101.9440	5,097,184	5,000,000	4,999,940		15			2.721	2.721	MON	11,338	136,050	08/07/2019	09/01/2036
74331C-AB-4	PROGRESS RESIDENTIAL 2020-SFR1 CL B 144A			4	1.D FE	24,999,695	101.2890	25,322,263	25,000,000	24,999,740		45			2.033	2.033	MON	42,354	355,775	03/04/2020	04/01/2037
74331C-AC-2	PROGRESS RESIDENTIAL 2020-SFR1 CL C 144A			4	1.F FE	3,499,931	101.2820	3,544,872	3,500,000	3,499,941		10			2.183	2.183	MON	6,367	53,483	03/04/2020	04/01/2037
74331C-AD-0	PROGRESS RESIDENTIAL 2020-SFR1 CL D 144A			4	2.B FE	6,999,818	100.4560	7,031,929	7,000,000	6,999,845		27			2.383	2.384	MON	13,901	116,767	03/04/2020	04/01/2037
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL				1.F	23,447,501	114.8190	26,922,070	23,447,501	23,447,501					3.327	3.327	MON	45,506	556,274	07/10/2020	01/10/2041
74352@-AA-5	PROJECT DIXIE AMAZON MARKHAM IL CTL PTC				1.B	23,626,402	111.3810	26,315,255	23,626,402	23,626,402					2.980	2.980	MON	41,071	202,419	11/13/2020	10/10/2041
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL				2.A	19,914,912	96.5070	19,219,284	19,914,912	19,914,912					3.744	3.744	MON	43,494	600,413	02/20/2020	02/10/2049
76118X-AC-0	RESIDENTIAL RE 17 LTD NT FRN 144A		D	6	3.C FE	9,000,000	99.5100	8,955,900	9,000,000	9,000,000					3.346	3.346	MJSD	20,913	340,313	04/19/2017	06/06/2021
76138Q-A*-8	REVENTAZON FINANCE TRUST SR SEC NOTES		D		4.A FE	30,674,000	111.6640	34,251,677	30,674,000	30,674,000					8.000	8.000	MN	313,556	2,429,980	01/29/2014	11/15/2033
74955D-AA-9	RGS FDG SEC LSE OBL BD DEB				2.A FE	298,958	104.0960	312,668	300,365	300,237		21			9.810	9.860	JD	1,964	14,733	01/29/1990	12/07/2021
74955D-AA-9	RGS FDG SEC LSE OBL BD DEB	LS			2.A FE	81,689	104.0960	85,516	82,151	82,111		7			9.810	9.860	JD	537	4,030	01/29/1990	12/07/2021
74955D-AB-7	RGS FDG SEC LSE OBL BD DEB				2.A FE	1,630,690	102.9200	1,678,299	1,630,690	1,630,690		0			9.820	9.820	JD	10,676	113,270	06/05/1990	12/07/2022
74955E-AA-7	RGS LSE OBL DEB				2.A FE	142,955	104.0960	149,652	143,764	143,616		(30)			9.810	9.869	JD	940	7,052	01/29/1990	12/07/2022
74955E-AB-5	RGS SEC LSEOBL DEB				2.A FE	1,630,699	102.9200	1,678,309	1,630,699	1,630,699		0			9.820	9.820	JD	10,676	113,271	06/05/1990	12/07/2022
74980E-AE-8	RR LTD 2019-7A CL A1B 144A		D	4	1.A FE	4,970,000	100.0520	5,002,584	5,000,000	4,970,901		901			1.887	1.984	JAJO	20,441	24,597	10/09/2020	01/15/2033
80286W-AB-2	SANTANDER DRIVE AUTO REC 2020-4 CL A2A			4	1.A FE	1,099,964	100.0970	1,101,069	1,100,000	1,099,967		3			0.420	0.423	MON	205	270	11/17/2020	09/15/2023
78403D-AH-3	SBA TOWER TR 2014-2C SECD REV SECS 144A			1	1.F FE	9,949,700	106.9290	10,692,934	10,000,000	9,966,515		8,024			3.869	3.964	MON	17,196	385,825	11/06/2018	10/15/2024
81761T-AA-3	SERVICEMSTR BRANDS 2020-1 CL A2I 144A			4	2.C FE	2,000,000	101.8350	2,036,700	2,000,000	2,000,000					2.841	2.841	JAJO	3,472		11/20/2020	01/30/2051
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A			4	2.C FE	10,266,914	105.9440	10,461,970	9,875,000	10,171,594		(95,320)			5.216	4.008	JAJO	94,431	514,102	01/17/2020	07/25/2049
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL				2.B IF	21,702,089	121.3750	26,340,906	21,702,089	21,702,089					4.650	4.650	MON	44,851	1,007,997	06/26/2018	06/15/2038
82652W-AA-6	SIERRA REC FDG CO 2016-2A CL A 144A			4	1.F FE	863,775	100.2090	865,760	863,953	863,876		(2)			2.330	2.336	MON	615	19,292	07/11/2016	07/20/2033
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A			4	1.F FE	1,234,904	100.8510	1,245,642	1,235,126	1,235,042		19			2.430	2.435	MON	917	28,982	10/12/2016	10/20/2033

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
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A			4	1.F FE	11,391,698	101.1560	11,526,419	11,394,708	11,391,624		(74)			2.320	2.329	MON	8,078	91,506	08/03/2020	07/20/2037
78449U-AA-6	SMB PRIV EDU LOAN TRU 2020-A CL A1 144A			4	1.A FE	502,473	99.9270	502,662	503,027	502,519		46			0.459	0.631	MON	109	365	10/20/2020	03/15/2027
78449D-AA-4	SMB PRIV EDU LOAN TRU 2020-PTB CL A1 144			4	1.A FE	387,963	99.9080	388,241	388,598	388,042		78			0.448	0.729	MON	19	421	10/13/2020	09/15/2054
880238-AA-4	SMRC LLC SERIES A			4,6	1.F PL	22,000,000	104.9000	23,078,000	22,000,000	22,000,000					4.250	4.250	MN	132,458		11/10/2020	11/30/2027
880238-AB-2	SMRC LLC SERIES B			4,6	2.B PL	5,000,000	104.7700	5,238,500	5,000,000	5,000,000					5.000	5.000	MN	35,417		11/10/2020	11/30/2027
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A			4	2.B FE	16,858,333	106.6980	17,987,505	16,858,333	16,858,333					3.845	3.845	MON	19,806	590,176	01/15/2020	01/20/2050
83613H-AA-5	SOUND POINT CLO LTD 2018-3A CL A1A 144A		D	4	1.A FE	490,950	99.6790	498,397	500,000	491,240		290			1.395	1.796	JAJO	1,298		11/02/2020	10/26/2031
83611K-AA-0	SOUND POINT CLO LTD 2019-1A CL A 144A		D	4	1.A FE	4,990,000	100.5730	5,028,659	5,000,000	4,990,509		509			1.588	1.631	JAJO	16,104	20,978	09/25/2020	01/20/2032
85236K-AD-4	STACK INFRA ISSUER 2020-1A CL A2 144A			4	1.G FE	32,000,000	101.0550	32,337,616	32,000,000	32,000,000					1.893	1.893	MON	10,096	193,507	08/24/2020	08/25/2045
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A			4	1.G FE	14,718,655	107.1060	15,771,301	14,725,000	14,720,771		1,123			4.540	4.549	MON	11,142	667,995	02/01/2019	02/25/2044
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR SEC NTS				2.C PL	4,574,524	111.7500	5,112,031	4,574,524	4,574,524					5.000	5.000	AO	57,182	225,008	06/19/2013	04/01/2039
86310A-AA-9	STRATOSPHERE RE LTD NT FRN SER A144A		D	6	2.B FE	48,000,000	100.1400	48,067,200	48,000,000	48,000,000					2.750	2.842	MJSD	3,667	1,363,052	01/17/2020	02/07/2023
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A			4	1.G FE	5,902,384	105.7700	6,245,203	5,904,529	5,902,539		155			3.350	3.355	JAJO	33,516	141,507	02/05/2020	02/01/2055
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A			4	1.G Z	4,798,680	95.8550	4,601,040	4,800,000	4,798,690		10			2.730	2.733	JAJO	11,284		11/20/2020	10/30/2030
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A			4	2.B FE	19,300,000	100.5660	19,409,238	19,300,000	19,300,000					4.377	4.377	FMAN	84,476	843,120	05/04/2016	05/25/2046
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A			4	2.B FE	14,700,000	110.3010	16,214,247	14,700,000	14,700,000					4.940	4.940	FMAN	72,618	724,791	11/14/2018	11/25/2048
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A			4	1.F FE	24,334,037	100.8990	24,562,569	24,343,750	24,334,342		306			2.050	2.059	MON	15,249	122,628	09/09/2020	09/20/2045
87677Q-AA-9	TAX EASE FUNDING, LLC 2016-1A CL A 144A			4	1.A FE	1,462,328	100.2240	1,465,612	1,462,343	1,462,339		0			3.131	3.131	MON	2,035	41,465	06/30/2016	06/15/2028
87232B-AB-8	TCI-SYMPHONY CLO 2017-1A CL A 144A		D	4	1.A FE	3,173,640	99.5090	3,164,399	3,180,000	3,173,689		49			1.467	1.504	JAJO	10,107		12/11/2020	07/15/2030
87271L-AJ-1	TEACHERS INS AND ANN 2016-1A CL AR 144A		D	4	1.A FE	3,981,600	99.4880	3,979,505	4,000,000	3,982,665		1,065			1.418	1.519	JAJO	11,505	15,045	09/21/2020	07/20/2031
88315L-AC-2	TEXTAINER MARINE CNTNR 2019-1A CL A 144A			4	1.F FE	15,555,107	101.1860	15,701,779	15,517,667	15,521,791		(30,087)			3.960	3.810	MON	18,776	610,167	05/23/2019	04/20/2044
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A			4	1.F FE	14,473,812	102.8630	14,890,657	14,476,264	14,473,928		116			2.730	2.734	MON	12,076	131,133	08/04/2020	08/21/2045
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A			4	2.B FE	3,376,722	104.7580	3,538,501	3,377,795	3,376,773		50			4.940	4.949	MON	5,099	55,246	08/04/2020	08/20/2045
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A			4	1.F FE	19,528,636	101.3970	19,807,334	19,534,451	19,528,829		194			2.100	2.107	MON	12,535	100,878	09/08/2020	09/20/2045
22974*-AA-4	TEXTRON CTL PT 2016			4	2.B	15,198,311	108.9690	16,561,475	15,198,311	15,198,311					4.220	4.220	MON	44,540	632,521	03/30/2016	04/06/2036
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A			4	1.F FE	24,364,394	101.0490	24,630,755	24,375,000	24,364,767		373			2.090	2.099	MON	15,566	160,505	08/17/2020	08/20/2045
88948A-AY-3	TOLL RD INV PART II 1999-B MBIA 144A	@		1	3.A FE	8,988,210	93.5070	46,286,122	49,500,000	42,513,158		2,941,484			0.000	7.191	N/A			04/23/1999	02/15/2023
88948A-AZ-0	TOLL RD INV PART II 1999-B MBIA 144A	@		1	3.A FE	3,650,616	90.2510	19,494,139	21,600,000	17,267,556		1,194,767			0.000	7.192	N/A			04/23/1999	02/15/2024
89613F-AC-2	TRICON AMER HOMES 2017-SFR2 CL C 144A			4	1.F FE	14,871,570	102.7430	15,411,380	15,000,000	14,929,973		21,609			3.473	3.637	MON	43,413	520,950	06/05/2018	01/01/2036
89613F-AD-0	TRICON AMER HOMES 2017-SFR2 CL D 144A			4	2.A FE	5,684,431	102.8740	5,877,218	5,713,000	5,697,979		4,642			3.672	3.765	MON	17,482	209,781	12/11/2017	01/01/2036
89613T-AD-0	TRICON AMER HOMES 2018-SFR1 CL D 144A			4	2.A FE	16,099,341	105.9960	17,065,362	16,100,000	16,099,572		88			4.168	4.169	MON	55,921	671,048	04/11/2018	05/01/2037
89612L-AC-0	TRICON AMER HOMES 2019-SFR1 CL C 144A			4	1.F FE	12,502,964	103.8130	12,979,713	12,503,000	12,502,971		5			3.149	3.149	MON	32,810	393,720	09/16/2019	03/01/2038
89612L-AD-8	TRICON AMER HOMES 2019-SFR1 CL D 144A			4	2.A FE	6,499,694	103.3090	6,715,100	6,500,000	6,499,749		44			3.198	3.199	MON	17,323	207,870	09/16/2019	03/01/2038
89613G-AB-2	TRICON AMER HOMES 2020-SFR1 CL B 144A			4	1.D FE	5,910,920	102.6340	6,066,679	5,911,000	5,910,925		6			2.049	2.049	MON	10,093	44,073	07/08/2020	07/01/2038
89613J-AC-4	TRICON AMER HOMES 2020-SFR2 CL B 144A			4	1.D FE	17,499,475	99.2830	17,374,606	17,500,000	17,499,485		10			1.832	1.832	MON	45,418		10/27/2020	11/01/2039
89613J-AE-0	TRICON AMER HOMES 2020-SFR2 CL C 144A			4	1.G FE	6,999,858	99.2890	6,950,229	7,000,000	6,999,861		3			2.032	2.032	MON	20,151		10/27/2020	11/01/2039
89641A-AQ-8	TRINITAS CLO LTD 2016-5A CL AR 144A		D	4	1.A FE	4,973,168	100.0000	4,991,801	4,991,788	4,973,595		426			1.605	1.708	JAJO	14,909	20,624	10/13/2020	10/25/2028
89640Y-AJ-3	TRINITAS CLO LTD 2017-6A CL AR 144A		D	4	1.A FE	3,962,675	99.5600	3,982,382	4,000,000	3,963,890		1,215			1.385	1.624	JAJO	10,309	5,363	11/19/2020	07/25/2029
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A			4	1.F FE	18,120,622	101.1650	18,336,118	18,124,987	18,120,732		110			1.960	1.966	MON	13,815	56,920	10/14/2020	10/17/2050
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A			4	1.F FE	21,368,669	104.5840	22,359,385	21,379,375	21,370,796		1,245			3.820	3.829	MON	31,760	813,450	04/02/2019	04/17/2049
89657B-AC-8	TRINITY RAIL LSNG LP 2019-2A CL			4	1.F FE	6,955,234	104.3420	7,303,964	7,000,000	6,962,122		5,855			3.100	3.202	MON	8,439	217,000	11/13/2019	10/18/2049
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A			4	1.F FE	6,892,310	100.7020	6,941,317	6,892,940	6,892,325		15			1.830	1.833	MON	4,205	10,512	10/23/2020	11/19/2050
89566E-AB-4	TRISTATE GEN&TRANS ASSN BOND SER B 144A			1	1.G FE	20,616,250	125.3020	25,832,553	20,616,250	20,616,250					7.144	7.144	JJ	617,768	1,390,740	10/14/2003	07/31/2033
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A			4	1.F FE	48,928,279	101.1640	49,506,832	48,937,406	48,928,524		244			2.110	2.114	MON	31,551	254,031	08/25/2020	09/20/2045
90783V-AA-3	UNION PACIFIC RAILROAD PTC			1	1.D	5,447,850	112.4060	6,123,732	5,447,850	5,447,850					5.082	5.082	JJ	137,661	243,656	07/21/2005	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3			1	1.D FE	5,737,316	122.9910	7,056,366	5,737,316	5,737,316					6.176	6.176	JJ	176,184	331,277	07/19/2007	01/02/2031
90983V-AA-1	UNITED CMNTYS LLC MIL HSG			1	2.B FE	4,647,719	118.0930	5,488,644	4,647,719	4,647,719					5.611	5.611	MS	76,786	260,039	09/26/2006	09/15/2051
90783T-AA-8	UNP RR CO 2004 PASS TRST PTC SER 04-1				1.D FE	514,138	101.6520	464,538	456,987	463,147		(4,570)			5.404	3.207	JJ	12,279	18,803	11/02/2010	07/02/2025
90346W-AA-1	US AIRWAYS 2013-1A PTT PTC			1	3.A FE	290,290	92.5370	268,626	290,290	290,290					3.950	3.950	MN	1,465	11,115	04/10/2013	11/15/2025
90352W-AB-0	USQ RAIL I LLC 2018-1 CL A2 144A			4	1.F FE	6,999,752	102.6590	7,186,135	7,000,000	6,999,807		22			4.611	4.611	MON	5,380	322,770	05/02/2018	04/25/2048
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A			4	1.G FE	14,687,500	103.7390	15,236,592	14,687,500	14,687,500					4.196	4.196	MON	27,391	615,807	11/16/2018	11/16/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A			4	1.G FE	9,866,667	104.6540	10,325,861	9,866,667	9,866,667					3.188	3.188	MON	13,980	314,306	07/30/2019	07/15/2044
92212K-A*-7	VANTAGE DATA CTR ISSUER LLC 2019-2 CL B			4	2.B FE	25,000,000	106.3500	26,587,500	25,000,000	25,000,000					4.115	4.115	MON	45,722	1,014,463	01/10/2020	10/15/2024
92212K-AC-0	VANTAGE DATA CTR LLC 2020-2A CL A2 144A			4	1.G FE	47,500,000	100.6290	47,798,590	47,500,000	47,500,000					1.992	1.992	MON	42,053	183,983	09/22/2020	09/15/2045
92348T-AA-2	VERIZON OWNER TR 2020-A CL A1A			4	1.A FE	249,971	102.4010	256,002	250,000	249,981		11			1.850	1.855	MON	141	4,124	01/21/2020	07/22/2024
92556#-AB-7	VIANT SPV, LLC			4,6	1.G Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.750	4.750	MON	18,219		12/18/2020	12/18/2025
92851A-AA-2	VITALITY RE XI LTD NT FRN SER A144A		D	6	2.A FE	32,291,825	99.4300	32,314,750	32,500,000	32,321,075		29,250			1.586	1.774	JAJO	131,759	372,207	06/22/2020	01/09/2024
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A			4	1.G FE	24,995,649	102.7950	25,698,725	25,000,000	24,995,798		150			2.210	2.213	JJ	139,660		09/25/2020	07/31/2051
91835C-AA-1	VR FUNDING 2020-1A CL A 144A			4	1.F FE	22,898,052	96.1140	23,422,239	24,369,243	22,908,056		10,004			2.790	4.067	FMAN	86,876	9,443	10/30/2020	11/15/2050
94107@-AA-1	WASTE MGMT CTL PASS THRU TRUST				2.A	8,277,215	107.0110	8,769,871	8,195,263	8,226,962		(7,222)			4.418	4.237	MON	16,092	356,842	04/21/2014	04/15/2025
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014				2.B	16,369,637	109.2810	17,888,862	16,369,637	16,369,637					4.010	4.010	MON	38,291	651,744	10/23/2014	12/10/2029
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A			4	2.B FE	17,348,980	106.1090	18,526,631	17,460,000	17,384,164		31,892			3.884	4.014	MJSD	30,140	676,836	08/15/2018	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A			4	2.B FE	5,790,000	105.9530	6,134,679	5,790,000	5,790,000					3.783	3.783	MJSD	9,735	218,043	06/13/2019	06/15/2049
95942X-B*-8	WESTERN RIVERSIDE COUNCIL OF GOV LTD OB			4	6. *	182,410	100.0000	178,833	178,833	178,833	(1,239)	(517)			5.750	5.142	MS	3,399	14,769	10/14/2016	09/02/2022
95942X-A*-9	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL			4	6. *	207,588	100.0000	197,703	197,703	197,703	(7,807)	(388)			6.500	5.927	MS	4,248	17,167	12/18/2015	09/02/2036
95942X-A@-7	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL			4	6. *	75,235	100.0000	73,043	73,043	73,043	(1,224)	(181)			6.000	5.438	MS	1,449	6,136	01/22/2016	09/02/2026
95942X-A#-5	WESTERN RIVERSIDE COUNCIL OF GOV SR NT			4	6. *	29,104	100.0000	28,533	28,533	28,533	(131)	(96)			5.750	5.051	MS	542	2,356	07/15/2016	09/02/2021
92942A-AA-3	WRG DEBT FUNDING IV LLC 2020-1 CL A 144A			4	1.F PL	8,499,983	100.7500	8,563,750	8,500,000	8,499,992		9			5.071	5.071	MON	19,157	211,926	06/11/2020	07/15/2028
98726#-AA-1	YORKTOWN JAZ LLC				1.G Z	22,210,837	112.9260	25,081,879	22,210,837	22,210,837					4.020	4.020	MON	39,683	888,512	12/22/2017	04/15/2039
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,492,086,026	XXX	3,738,170,723	3,562,359,849	3,539,726,910	332,708	4,022,084			XXX	XXX	XXX	12,741,440	94,755,001	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						53,975,754,179	XXX	61,152,860,092	54,445,254,634	54,149,908,214	336,346	12,085,723	79,891,041	82,658,300	XXX	XXX	XXX	482,576,130	1,959,074,366	XXX	XXX
037389-AK-9	AON CAPITAL TRUST A NT				2.C FE	4,283,261	133.9350	5,125,706	3,827,000	4,047,550		(28,681)			8.205	7.012	JJ	157,003	314,005	07/01/2009	01/01/2027
060505-FP-4	BANK OF AMER CORP PERP JR SUB SER JJ			1	2.C FE	607,289	105.7400	613,294	580,000	607,289					5.125	4.993	JD	908	29,725	11/21/2019	01/01/9999
225401-AL-2	CREDIT SUISSE GRP AG PERP JR SUB 144A		D	1	3.A FE	206,180	111.3750	222,750	200,000	206,180					6.375	6.182	FA	4,604	12,750	10/17/2019	01/01/9999
46625H-KK-5	JPMORGAN CHASE & CO PERP JR SUB SER Z			1	2.B FE	307,257	99.6710	303,000	304,000	307,257					4.014	5.455	FMAN	2,034	14,730	11/21/2019	01/01/9999
46625H-KK-5	JPMORGAN CHASE & CO PERP JR SUB SER Z	LS		1	2.B FE	354,761	99.6710	349,845	351,000	354,761					4.014	5.455	FMAN	2,348	17,008	11/21/2019	01/01/9999
534187-AU-3	LINCOLN NATIONAL CORP JR SUB NT			1	3.A FE	4,986,400	74.7500	3,737,500	5,000,000	4,989,158		109			2.258	2.266	JAJO	22,897	169,096	03/08/2007	04/20/2067
902973-AZ-9	US BANCORP PERP JR SUB FRN SER J			1	2.A FE	688,404	112.4750	714,216	635,000	688,404					5.300	5.027	AO	7,105	33,655	11/21/2019	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						11,433,552	XXX	11,066,311	10,897,000	11,200,599		(28,572)			XXX	XXX	XXX	196,900	590,969	XXX	XXX
173080-20-1	CITIGRP CAPITAL XIII PFD STEPUP				2.C FE	10,000,000	113.6000	11,360,000	10,000,000	10,000,000					6.658	7.260	JAJO		767,878	09/30/2010	10/30/2040
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						10,000,000	XXX	11,360,000	10,000,000	10,000,000					XXX	XXX	XXX		767,878	XXX	XXX
4899999. Total - Hybrid Securities						21,433,552	XXX	22,426,311	20,897,000	21,200,599		(28,572)			XXX	XXX	XXX	196,900	1,358,847	XXX	XXX
89531G-AC-9	TRESTLES CLO LTD 2017-1A CL SUB 144A	@	D	4,5	5.B GI	32,852,474	68.0000	31,269,800	45,985,000	32,852,474		(3,330,746)	5,643,506		0.000	7.412	JAJO	1,276,858	5,657,752	06/21/2017	07/25/2029
89531V-AC-6	TRESTLES CLO LTD 2018-2A CL SUB 144A	@	D	4,5	5.B GI	36,916,344	79.0500	36,513,195	46,190,000	36,916,344		(3,116,794)	1,728,874		0.000	10.724	JAJO	1,490,169	6,885,764	05/15/2018	07/25/2031
89532R-AA-8	TRESTLES CLO LTD 2020-3A CL E 144A	@	D	4	3.C FE	3,500,000	98.9100	3,461,850	3,500,000	3,500,000					6.718	6.718	JAJO	47,682	167,722	01/16/2020	01/20/2033
89532R-AC-4	TRESTLES CLO LTD 2020-3A CL SUB 144A	@	D	4	5.B GI	4,280,813	80.0000	4,740,000	5,925,000	3,818,190		(462,623)			0.000	19.182	N/A	199,860	538,470	01/16/2020	01/20/2033
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						77,549,630	XXX	75,984,845	101,600,000	77,087,007		(6,910,162)	7,372,380		XXX	XXX	XXX	3,014,568	13,249,708	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						77,549,630	XXX	75,984,845	101,600,000	77,087,007		(6,910,162)	7,372,380		XXX	XXX	XXX	3,014,568	13,249,708	XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
C6901L-AH-0	1011778 BC ULC TL B4		A	1	3.B FE	4,926,595	98.7820	4,879,055	4,939,240	4,928,349		1,570			1.897	1.936	MON	260	118,889	11/19/2019	11/19/2026
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B			4	3.A PL	2,289,961	95.3200	2,192,013	2,299,636	2,294,033		1,327			3.897	3.970	MON	249	114,952	04/17/2018	08/10/2024
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L			4	3.B FE	4,869,938	100.1670	4,909,249	4,901,088	4,859,529		(10,409)			2.438	2.595	MON	5,040	15,305	12/22/2020	09/24/2026
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML			4	4.B Z	3,586,273	99.0100	3,586,635	3,622,498	3,586,877		605			5.750	5.949	MJSD	8,100	17,358	11/18/2020	11/18/2026
L0174#-AA-1	ALLNEX S A R L TRANCHE B2 TL			4	4.B FE	270,482	99.2660	268,497	270,482	270,482					4.000	4.000	MJSD	964	12,441	05/26/2017	09/13/2023
01983#-AA-3	ALLNEX USA TRANCHE B3 TL			4	4.B FE	203,787	99.2660	202,292	203,787	203,787					4.000	4.000	MJSD	726	9,374	03/10/2017	09/13/2023
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL			4	3.C PL	1,302,750	99.5900	1,297,409	1,302,750	1,302,750					6.254	6.254	MJSD	226	79,060	02/28/2020	11/12/2021
02079#-AD-0	ALPHA PACKAGING INC B3 MML			4	3.C FE	2,154,375	99.5900	2,145,542	2,154,375	2,154,375					6.254	6.254	JAJO	374	130,739	02/28/2020	11/12/2021

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
001738-AA-7	AMC BUYERS LLC DDTL			4	2.C PL	2,130,327	98.7300	2,104,166	2,131,233	2,130,382		55			5.236	5.247	FMAN	1,109	128,456	09/22/2020	11/02/2024
00168N-AA-5	AMC BUYERS LLC MML			4	2.C PL	4,630,984	98.7300	4,618,354	4,677,761	4,645,004		6,868			5.004	5.206	MJSD	650	289,393	11/02/2018	11/02/2024
00227#-AA-1	APR ENERGY USA TL1			4	3.B	19,800,000	103.0700	20,614,000	20,000,000	19,820,878		20,878			7.700	7.910	FMAN	185,137	1,009,836	03/23/2020	03/06/2026
03852J-AR-2	ARAMARK SERVICES TL B4			1	3.B FE	4,500,367	99.0160	4,422,302	4,466,250	4,496,337		(4,030)			1.895	1.778	MON	470	97,303	01/22/2020	01/15/2027
04041E-AC-6	ARISE HLDGS INC MML			4	2.B PL	5,895,440	99.7500	5,940,113	5,955,000	5,904,402		8,450			5.250	5.447	MJSD	20,022	339,285	12/09/2019	12/09/2025
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML			4	3.B PL	2,400,729	92.1800	2,235,365	2,425,000	2,411,268		3,318			5.500	5.682	MJSD	34,085	150,411	06/21/2017	06/15/2024
04268B-AC-8	AROTECH CORPORATION MML			4	3.B PL	4,312,703	98.5400	4,314,454	4,378,378	4,314,367		1,665			6.397	6.700	FMAN	801	63,300	10/22/2020	10/22/2026
04538F-AC-3	ASPLUNDH TREE EXPERT INITIAL TL			1	3.A FE	3,495,614	100.4690	3,507,624	3,491,250	3,495,793		179			2.653	2.631	MON	74	7,253	12/23/2020	09/04/2027
05350N-AG-9	AVANTOR FUNDING INC CO TL B4			4	3.B FE	5,006,250	100.3130	5,015,650	5,000,000	5,006,226		(24)			2.647	2.627	MON	5,229		12/21/2020	11/06/2027
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3		C	1	2.B FE	3,031,491	99.4690	3,002,094	3,018,120	3,036,268		5,809			2.500	2.344	MON	2,306	80,081	07/31/2019	01/15/2025
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL			4	4.B Z	707,735	98.5600	697,544	707,735	707,735					7.500	7.500	MJSD	150	1,921	12/31/2020	10/07/2026
05516H-AC-2	B2B/AMW ACQUISITION CO MML			4	4.B Z	2,423,891	98.5600	2,425,367	2,460,803	2,425,032		1,142			6.754	7.062	MJSD	462	43,577	10/07/2020	10/07/2026
07014Q-AK-7	BASS PRO GRP LLC TL B			4	4.A FE	2,487,323	100.4830	2,505,588	2,493,557	2,487,531		208			5.254	5.325	MJSD	364	22,702	11/04/2020	09/25/2024
C9413P-AZ-6	BAUSCH HEALTH AMERICAS TL B			4	3.B FE	1,512,466	99.7660	1,529,964	1,533,553	1,513,269		802			3.148	3.491	MON	402	8,459	10/27/2020	06/01/2025
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML			4	2.C PL	2,419,036	97.7000	2,387,288	2,443,488	2,423,982		3,562			4.647	4.841	MON	11,917	132,149	08/09/2019	07/19/2025
08579J-BD-3	BERRY GLOBAL TL W			1	2.C FE	1,554,278	100.0390	1,553,286	1,552,688	1,552,385		(1,346)			2.149	2.170	MON	2,039	37,846	06/30/2020	10/01/2022
08579J-BE-1	BERRY GLOBAL TL X			1	2.C FE	2,926,517	99.9720	2,919,691	2,920,509	2,924,910		(1,327)			2.149	2.097	MON	3,845	79,017	10/18/2019	01/19/2024
10153K-AC-3	BOULDER SCIENTIFIC CO MML			4	2.C PL	2,205,643	98.0000	2,183,364	2,227,922	2,209,783		2,803			5.500	5.687	MJSD	31,315	136,483	06/28/2019	12/28/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE TL			4	4.C FE	1,764,284	97.7320	1,708,872	1,748,537	1,757,989		(2,419)			5.248	5.080	MJSD	18,788	103,710	06/04/2018	06/21/2024
10954B-AB-6	BRILLIO HLDGS DDTL			4	2.C PL	750,000	100.0900	750,675	750,000	750,000					4.897	4.897	MJSD	1,805	39,172	03/27/2020	02/06/2025
10954B-AC-4	BRILLIO HLDGS INC TL			4	2.C PL	4,388,175	100.0900	4,436,489	4,432,500	4,399,808		6,561			4.897	5.097	MON	603	266,606	03/01/2019	02/06/2025
11244#-AB-7	BROOK & WHITTLE HLDG CORP DELAYED DRAW			4	4.B PL	300,580	100.0300	300,671	300,580	300,580					6.250	6.250	JAJO	2,922	20,285	12/13/2018	10/17/2024
11244#-AA-9	BROOK & WHITTLE HLDG CORP MML			4	4.B PL	1,265,270	100.0300	1,278,434	1,278,051	1,268,914		2,051			6.250	6.463	JAJO	17,085	88,065	12/13/2018	10/17/2024
G1738K-AD-7	BUZZ FINCO LLC CO ASSETS FRN			1	4.B FE	410,933	100.0630	412,220	411,963	410,940		7			3.397	3.442	MON	1,028		12/08/2020	01/29/2027
BL3395-93-8	CARNIVAL CORP TL B			4	3.C FE	2,845,974	103.4220	2,836,977	2,743,108	2,845,750		(224)			7.645	6.679	MON	1,165	4,534	12/23/2020	06/30/2025
BLA05F-JZ-6	CDI ACQUISITIONCO INC INCRMNTL MML			4	2.A Z	4,071,375	99.0000	4,071,375	4,112,500	4,071,571		196			5.750	6.031	MJSD	5,255		12/24/2020	12/24/2024
12509N-AC-4	CDI ACQUISITIONCO MML			4	2.A PL	5,791,404	99.9800	5,848,830	5,850,000	5,801,760		10,047			4.895	5.125	MJSD	2,397	357,639	12/24/2019	12/24/2024
16117L-BX-6	CHARTER COMMS OPER TL B2			1	2.C FE	6,377,068	99.5940	6,408,811	6,434,937	6,379,541		2,482			1.897	2.045	MON	339	104,050	11/23/2020	02/01/2027
17875L-AL-3	CITYCENTER HLDGS LLC TL			4	4.B FE	462,705	98.8550	489,203	494,872	468,029		5,323			2.397	4.143	MON	33	11,853	03/23/2020	04/18/2024
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L			4	4.B FE	1,479,386	96.5270	1,426,215	1,477,538	1,479,092		(233)			3.714	3.694	MON	9,604	49,351	09/17/2019	08/23/2026
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1			4	3.A FE	2,378,734	99.2500	2,396,846	2,414,959	2,381,411		2,677			1.902	2.266	MON	3,573	12,456	08/28/2020	12/27/2024
217188-AC-1	COP GNAP HLDGS INC DDTL			4	3.A PL	2,188,889	98.7800	2,162,184	2,188,889	2,188,889					4.754	4.754	MJSD	289	129,626	04/12/2019	11/01/2024
217188-AB-3	COP GNAP HLDGS INC MML TL A			4	3.A PL	3,665,184	98.7800	3,657,055	3,702,222	3,676,475		5,571			5.500	5.703	FMAN	33,455	224,728	11/07/2018	11/01/2024
BLA05G-1L-4	CORDING SOLUTIONS HLDGS MML			4	4.B Z	7,562,500	99.0000	7,562,500	7,638,889	7,562,534		34			7.000	7.239	MJSD	1,485		12/31/2020	12/31/2025
40416V-AB-1	CORE & MAIN LP TL			4	4.B FE	3,402,606	99.4170	3,384,468	3,404,325	3,398,762		(1,140)			3.750	3.798	FA	18,609	90,088	10/16/2020	08/01/2024
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML			4	2.C PL	1,388,214	99.0100	1,388,354	1,402,236	1,388,696		482			5.754	5.953	MJSD	228	25,160	09/24/2020	09/24/2026
64072U-AK-8	CSC HLDGS LLC TL B5			4	3.C FE	4,763,149	99.3750	4,926,516	4,957,500	4,778,605		14,035			2.659	3.293	MON	6,224	96,860	06/30/2020	04/15/2027
23918V-AY-0	DAVITA INC TL B			4	3.A FE	2,936,420	99.3130	2,964,403	2,984,925	2,939,095		2,676			1.897	2.189	MON	157	20,940	08/20/2020	08/12/2026
BLA056-WL-2	DG-CS MSTR BORROWER LLC			4	2.C Z	25,000,000	99.0800	24,770,000	25,000,000	25,000,000					3.510	3.510	MJSD	188,663		11/02/2020	09/30/2040
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN		D	4	4.A FE	15,000,000	97.7500	14,662,500	15,000,000	15,000,000					1.948	1.948	MJSD	36,229	1,099,479	02/20/2020	12/20/2024
28047H-AC-2	EDGEWOOD PARTNERS LLC MML			4	3.B PL	2,900,279	97.2100	2,831,668	2,912,939	2,905,486		1,718			4.397	4.473	MON	356	176,286	02/04/2019	09/08/2024
29273P-AE-3	ENDO PARENT LLC DDTL NON-PIK			4	3.C PL	1,612,879	92.4900	1,491,752	1,612,879	1,612,879					6.500	6.500	MJSD	27,150	78,804	03/24/2020	08/18/2023
29273P-9A-1	ENDO PARENT LLC DDTL PIK			4	3.C FE	1,857	92.4900	1,718	1,857	1,857					5.754	5.754	MJSD	31		09/30/2020	08/18/2023
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB			1	4.A	9,407,780	101.9000	9,683,361	9,502,808	9,422,883		9,683			4.647	4.829	MON	1,227	545,610	04/15/2019	03/27/2026
269248-AB-2	E-TECHNOLOGIES GROUP TL			4	3.B PL	3,757,223	96.8800	3,676,765	3,795,175	3,768,547		6,835			5.147	5.383	JAJO	19,710	216,936	04/08/2019	04/08/2024
31774B-AE-4	FINCO I LLC 2020 TL A			1	3.B FE	2,399,427	100.0420	2,397,597	2,396,590	2,399,277		(150)			2.647	2.620	MON	5,636	11,634	09/25/2020	06/27/2025
34965#-AC-2	FORTUNE INTL LLC DDTL			4	2.C PL	1,995,000	94.7200	1,889,664	1,995,000	1,995,000					4.754	4.754	JAJO	14,095	20,052	11/23/2020	01/17/2026
34965#-AB-4	FORTUNE INTL LLC MML			4	2.C PL	3,940,200	94.7200	3,769,856	3,980,000	3,945,571		5,371			4.754	4.947	MON	526	216,526	01/17/2020	01/17/2026
350418-AA-3	FOUNDATION RISK 1L INITIAL MML			4	3.B PL	2,352,735	98.9100	2,350,596	2,376,500	2,363,735		3,832			5.004	5.208	MON	330	147,029	11/10/2017	11/10/2023
350418-AC-9	FOUNDATION RISK 1ST LIEN DDTL			4	3.B PL	583,846	98.9100	577,482	583,846	583,846					5.004	5.004	MJSD	81	36,122	04/06/2018	11/10/2023
350418-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL			4	3.B PL	1,020,637	98.9100	1,012,806	1,023,967	1,021,211		574			5.004	5.106	MJSD	142	57,218	06/02/2020	11/10/2023

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
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL			4	3.B PL	1,883,788	.98.9100	929,109	939,348	939,332		2			5.004	5.004	MJSD	131	58,223	06/02/2020	08/09/2024
35041@-8A-4	FOUNDATION RISK INCRMTL MML			4	3.B PL	965,114	.98.9100	964,237	974,863	968,421		1,478			5.004	5.207	MJSD	136	60,313	08/09/2018	08/09/2024
365556-AW-9	GARDNER DENVER INC TL			4	3.B FE	1,997,481	.100.6000	2,006,957	1,994,987	1,997,495		14			2.897	2.874	MON	40	1,123	12/22/2020	02/28/2027
36874V-AM-0	GENERAC PWR SYSTEMS INC TL B			1	3.B FE	3,369,281	.100.1880	3,366,904	3,360,603	3,368,148		(1,133)			1.905	1.865	MON	5,512	65,366	12/26/2019	12/11/2026
55316H-AB-1	GENESEE & WYOMING INC TL			4	3.B FE	3,731,800	.99.9380	3,967,519	3,970,000	3,748,727		16,927			2.254	3.279	MJSD	249	55,338	06/05/2020	12/30/2026
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL			4	3.A PL	385,983	.99.6300	384,555	385,983	385,983					4.504	4.504	JAJO	48	21,510	01/17/2020	07/26/2024
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL			4	3.A PL	2,662,758	.99.6300	2,679,744	2,689,696	2,670,859		4,336			4.504	4.717	JAJO	336	151,130	01/17/2020	07/26/2024
C7052B-AH-7	GFL ENVIRONMENTAL INC TL		A	4	3.C FE	5,157,556	.100.2710	5,193,080	5,179,071	5,157,729		173			3.500	3.600	MON	10,145	622	12/22/2020	05/31/2025
BLA05F-FA-5	GLOBAL BANK CORP TL B		D	4	2.A Z	7,812,500	.100.0000	7,812,500	7,812,500	7,812,500					3.295	3.295	MON	6,435		12/23/2020	12/20/2027
38216@-AB-4	GOOD2GROW LLC MML			4	3.B PL	2,746,024	.99.5300	2,760,725	2,773,761	2,749,229		1,155			4.504	4.752	FMAN	347	151,086	11/16/2018	11/16/2024
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L			4	3.A FE	3,455,587	.98.8750	3,408,191	3,446,970	3,453,958		(1,329)			2.254	2.206	MJSD	216	104,289	10/11/2019	07/02/2025
41024J-AB-0	HANDGARDS LLC MML			4	3.C PL	5,865,300	.98.0600	5,868,891	5,985,000	5,868,634		3,334			8.000	8.425	JAJO	42,663	62,510	10/14/2020	10/14/2026
404122-BA-0	HCA INC CO ASSETS TL B12			1	2.C FE	4,943,687	.100.1160	4,955,617	4,949,875	4,944,560		873			1.897	1.924	MON	261	79,727	03/24/2020	03/13/2025
G4379#-AB-0	HEATHROW FINANCE PLC TL		B	4	3.C	24,367,120	.89.7900	22,968,477	25,580,217	25,752,679		(11,547)		767,875	5.300	5.216	MS	453,155	1,299,174	05/20/2019	05/02/2031
43162T-AK-6	HILLMAN GRP TL B		C	4	4.C FE	763,140	.99.7890	773,126	774,761	764,987		1,847			4.147	4.462	MON	89	51,549	01/03/2020	05/31/2025
43289D-AH-6	HILTON WORLDWIDE FINANCE REFI B2 TL			1	2.C FE	5,037,500	.99.0420	4,952,100	5,000,000	5,031,805		(5,427)			1.898	1.776	MON	791	121,638	12/13/2019	06/21/2026
BLA05B-69-7	INFINITY INTERM MML			4	4.B Z	6,002,451	.98.7500	6,002,451	6,078,431	6,003,060		609			6.750	7.007	MJSD	25,074		12/10/2020	12/10/2026
44969C-BJ-8	IQVIA INC TL B3			4	3.A FE	3,964,177	.99.5210	3,930,450	3,949,367	3,961,603		(2,433)			2.004	1.931	MJSD	220	109,302	12/04/2019	06/11/2025
BLA05E-TT-2	IVEX & INDUSPAC HOLDCO MML			4	4.B Z	9,900,000	.99.0000	9,900,000	10,000,000	9,900,707		707			6.500	6.736	JAJO	27,083		12/17/2020	12/17/2025
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML			4	4.B Z	3,600,000	.99.0100	3,600,364	3,636,364	3,600,384		384			5.750	5.949	MJSD	18,005		12/01/2020	12/01/2026
62981*-AA-1	JARROW FORMULAS INC MML			4	4.B Z	5,925,000	.98.7700	5,926,200	6,000,000	5,925,903		903			6.504	6.767	MJSD	1,084	37,458	11/30/2020	08/30/2026
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL			4	3.C PL	3,264,926	.97.8500	3,194,730	3,264,926	3,264,926					5.483	5.483	JAJO	31,765	157,777	11/02/2020	03/22/2024
48283*-AA-5	KABAFUSION HLDGS LLC MML			4	2.C PL	2,052,187	.98.6400	2,034,450	2,062,500	2,054,630		1,278			4.254	4.356	JAJO	244	109,479	01/28/2019	01/28/2025
72584D-AE-4	KFC HOLDING NEW TERM LOAN B			1	3.A FE	2,416,286	.99.5900	2,384,926	2,394,757	2,408,812		(2,911)			1.908	1.763	MON	1,781	57,837	04/03/2018	04/03/2025
50082#-AC-6	KRAMER LABORATORIES INC INCRMNTL MML			4	2.B PL	1,076,712	.98.5700	1,077,477	1,093,108	1,077,505		793			6.004	6.461	MJSD	182	15,987	10/14/2020	06/22/2024
50082#-AA-0	KRAMER LABORATORIES INC MML			4	2.B PL	4,830,482	.98.3300	4,797,791	4,879,275	4,847,626		7,378			6.250	6.458	MON	847	333,799	06/22/2018	06/22/2024
05433#-AA-2	LANDBRIDGE PORT OPERATIONS PTY A1		B	4	2.C PL	29,201,750	.100.9300	32,998,885	32,694,823	32,694,823				2,874,447	3.794	3.794	JJ	574,341	911,494	09/23/2019	07/15/2029
52729K-AP-1	LEVEL 3 PARENT TL B			1	2.C FE	3,018,750	.98.5630	2,956,875	3,000,000	3,016,553		(2,197)			1.897	1.802	MON	155	59,173	02/11/2020	03/01/2027
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4			1	4.A FE	3,969,750	.97.5420	3,852,889	3,950,000	3,967,106		(2,551)			1.933	1.854	MON	2,206	97,905	12/19/2019	10/17/2026
50219N-AC-5	LSCS HLDGS INC. MML			4	4.C FE	816,892	.97.0000	796,367	820,997	817,877		601			4.504	4.603	MON	103	44,614	03/26/2018	03/16/2025
50219N-AE-1	LSCS HOLDINGS INC DDTL			4	4.C FE	169,543	.97.0000	164,456	169,543	169,543					4.504	4.504	MON	21	9,213	05/22/2018	03/16/2025
55292S-AB-5	MBS HLDGS INC MML			4	3.A PL	5,848,441	.99.0600	5,822,672	5,877,925	5,860,190		6,161			5.250	5.379	MON	79,719	247,708	08/09/2019	07/02/2023
58446H-AR-3	MEDIACOM TRANCHE N TERM LOAN			1	3.A FE	1,586,522	.100.0420	1,583,857	1,583,192	1,593,361		4,982			1.848	1.589	MON	81	52,550	05/03/2019	02/15/2024
60725#-AA-2	MOBILE COMMS AMERICA MML			4	4.A PL	5,896,562	.99.0500	5,869,906	5,926,205	5,903,396		4,520			4.504	4.606	MJSD	741	334,999	09/03/2019	03/04/2025
60848*-AB-6	MOLD-RITE PLASTICS LLC			4	3.A PL	1,001,685	.99.1100	997,759	1,006,718	1,005,393		1,370			4.504	4.651	MON	126	55,840	12/20/2017	12/14/2021
BLA05F-LJ-9	MPG BUYER, LLC MML			4	4.B Z	9,900,000	.99.0000	9,900,000	10,000,000	9,900,111		111			6.750	6.954	JAJO	5,625		12/29/2020	12/29/2026
63108E-AB-4	NASCAR HLDGS INC TL B			1	3.C FE	2,721,161	.99.7420	2,693,936	2,700,904	2,719,262		(1,813)			2.897	2.770	MON	6,970	89,206	12/20/2019	10/18/2026
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A			4	3.C PL	2,909,314	.92.0000	2,690,034	2,923,950	2,915,656		2,024			6.250	6.343	MON	16,285	174,197	06/26/2017	06/02/2024
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT			4	3.C PL	1,871,022	.99.5400	1,862,416	1,871,022	1,871,022					4.647	4.647	JAJO	242	111,074	01/08/2020	02/01/2022
62898@-AC-7	NDC INTERMEDIATE HLDGS DDTL			4	3.C PL	1,992,863	.99.5400	1,983,696	1,992,863	1,992,863					4.647	4.647	JAJO	257	114,781	06/18/2018	02/01/2022
62898@-AB-9	NDC INTERMEDIATE HLDGS MML			4	3.C PL	332,222	.99.5400	334,034	335,578	334,567		857			4.647	4.934	MON	43	19,328	01/19/2018	02/01/2022
64431#-AC-5	NEW ERA TECHNOLOGY DDTL			4	2.C PL	1,328,315	.98.1500	1,303,741	1,328,315	1,328,315					4.754	4.754	MJSD	175	79,340	10/07/2019	09/24/2025
64431#-AB-7	NEW ERA TECHNOLOGY MML			4	2.C PL	4,588,627	.98.1500	4,526,369	4,611,685	4,592,672		3,201			4.754	4.851	MJSD	609	275,207	09/24/2019	09/24/2025
62914D-AF-3	NGS US FINCO INCRMNTL MML			4	4.A PL	812,563	.98.0700	813,143	829,146	813,005		442			5.397	5.868	MJSD	124	8,880	11/04/2020	10/01/2025
62914D-AB-2	NGS US FINCO LLC MML			4	4.A PL	963,945	.95.0000	920,349	968,789	965,186		600			4.397	4.484	JAJO	118	53,344	10/19/2018	10/01/2025
65340M-AN-3	NIACET CORPORATION MML			4	2.C PL	2,213,085	.99.7700	2,219,090	2,224,206	2,215,274		2,041			4.647	4.787	MON	10,821	117,471	12/06/2019	02/01/2024
62922E-AE-4	NJEYE LLC NEW TL MML			4	2.B PL	1,183,127	.92.0400	1,088,950	1,183,127	1,183,127					6.673	6.673	MON	19,760	38,375	03/23/2020	09/14/2024
62922E-AC-8	NJEYE LLC MML			4	2.B PL	3,332,700	.92.0400	3,098,451	3,366,418	3,343,855		5,178			6.250	6.455	MJSD	54,043	153,128	09/14/2018	09/14/2024
65538U-AC-1	NONNI'S FOODS LLC			4	4.C PL	1,140,955	.99.5000	1,146,739	1,152,502	1,146,053		1,973			4.647	4.853	MON	149	66,434	12/08/2017	12/01/2023
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML			4	3.A PL	5,836,050	.98.5100	5,807,165	5,895,000	5,851,663		8,428			6.250	6.456	JAJO	71,820	401,316	01/23/2019	01/23/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL			4	4.A PL	334,570	.90.6200	304,193	335,679	334,685		114			6.000	6.076	MJSD	2,357	33,768	05/15/2020	06/06/2025

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
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML			4	4.A PL	3,833,348	90.6200	3,508,869	3,872,069	3,841,682		5,428			6.000	6.203	MJSD	15,526	245,881	06/06/2019	06/06/2025
66573Q-A*-8	NORTHERN STAR INDUSTRIES			4	3.B PL	1,562,329	97.5000	1,536,404	1,575,799	1,565,702		1,898			4.897	5.064	MON	214	95,548	08/13/2019	03/28/2025
62890H-AC-9	NS412 LLC MML			4	3.A PL	5,850,900	98.2800	5,808,348	5,910,000	5,864,257		8,396			5.004	5.204	MJSD	821	361,099	05/06/2019	05/06/2025
68248K-AC-8	ONE WORLD FITNESS PFF TL			4	3.A PL	5,862,790	82.1300	4,862,461	5,920,444	5,875,704		8,579			5.504	5.705	MON	905	419,465	11/26/2019	03/29/2025
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML			4	2.A PL	831,550	98.4900	827,266	839,950	831,973		423			6.250	6.494	MJSD	13,416	2,916	09/11/2020	07/08/2025
67103*-AA-3	ONS MSO LLC MML			4	2.A PL	2,460,301	97.0400	2,411,592	2,485,152	2,465,351		3,512			5.000	5.199	JAJO	31,755	138,382	07/15/2019	07/08/2025
68558U-AE-6	ORBIT PURCHASER LLC B			4	2.C PL	1,459,013	99.2300	1,462,402	1,473,750	1,462,985		2,328			4.754	4.964	MJSD	195	87,498	03/22/2019	10/19/2024
68558U-AC-0	ORBIT PURCHASER LLC DDTL			4	2.C PL	1,331,129	99.2300	1,320,879	1,331,129	1,331,129					4.754	4.754	MJSD	176	79,030	03/04/2019	10/18/2024
68558U-AD-8	ORBIT PURCHASER LLC MML			4	2.C PL	4,506,736	99.2300	4,517,206	4,552,258	4,520,662		6,922			4.754	4.953	JAJO	601	270,271	11/08/2018	10/19/2024
12505M-AF-3	OUTFRONT MEDIA CAPITAL TL			4	3.B FE	2,736,423	98.5380	2,673,014	2,712,687	2,733,170		(3,245)			1.902	1.766	MON	2,047	62,936	12/16/2019	11/18/2026
70439@-AB-8	PAYMENT ALLIANCE INTERNATIONAL INC MML			4	3.A PL	5,717,250	98.4200	5,683,755	5,775,000	5,730,996		8,436			5.397	5.606	FMAN	866	379,038	01/31/2019	01/31/2025
71584#-AA-9	PET SUPPLIES PLUS LLC MML			4	3.B PL	5,382,312	99.7600	5,423,700	5,436,748	5,396,069		7,143			5.250	5.436	MJSD	58,479	271,720	12/12/2018	07/30/2025
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL			4	3.C FE	2,844,707	100.0820	2,927,422	2,925,038	2,865,583		21,541			2.647	3.904	MON	215	79,551	03/12/2020	08/18/2022
72761J-AD-8	PLASTIPAK HLDGS INCREMENTAL B			4	3.C FE	3,955,625	99.7500	3,990,000	4,000,000	3,957,907		2,282			2.647	2.943	MON	184	15,274	12/29/2020	10/14/2024
73178T-AC-3	POLYMER SOLUTIONS GRP MML			4	3.A PL	4,454,985	94.8200	4,266,900	4,500,000	4,460,573		5,228			5.004	5.176	MON	666	302,866	12/06/2019	11/26/2026
BLA05F-BT-8	PRIME BUYER LLC MML			4	4.B Z	9,850,000	98.5000	9,850,000	10,000,000	9,850,550		550			6.250	6.552	MJSD	17,361		12/22/2020	12/22/2026
74376@-AA-7	PROTEIN FOR PETS OPCO MML			4	2.C PL	2,908,283	99.7800	2,933,826	2,940,294	2,912,206		1,552			5.254	5.476	FMAN	429	199,357	05/31/2019	11/30/2025
74588Y-A*-1	PUMA INT'L FINANCE SA		D	4	3.C	8,701,875	99.9910	8,749,213	8,750,000	8,728,288		7,884			3.067	3.216	MON	12,671	401,571	02/05/2018	09/14/2022
75008Q-AL-0	RACKSPACE HOSTING TL B 2017			4	4.A FE	2,921,115	100.0130	2,984,909	2,984,536	2,925,358		4,243			3.998	4.747	FMAN	19,615	6,964	10/13/2020	11/03/2023
76168J-AR-7	RBS GLOBAL 2019 REFINANCING TL B			1	3.A FE	4,300,138	99.7710	4,396,108	4,406,207	4,316,135		15,927			1.897	2.477	MON	232	44,845	08/05/2020	08/21/2024
76121Q-AH-9	RESOURCE LABEL GROUP 8TH AMEND AQUIS MML			4	3.C Z	2,213,424	99.5000	2,213,424	2,224,547	2,213,591		167			7.250	7.474	MJSD	7,537		12/17/2020	05/26/2023
76121Q-AC-0	RESOURCE LABEL GRP LLC MML			4	3.C PL	5,495,876	99.3600	5,515,381	5,550,906	5,520,994		10,137			5.500	5.739	MON	78,021	344,755	05/14/2019	05/26/2023
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L			4	3.A FE	4,649,653	99.5350	4,610,719	4,632,282	4,649,290		(363)			1.897	1.833	JAJO	244	77,344	03/27/2020	02/04/2027
48268J-AC-8	SARAH LEE MML			4	4.A PL	4,276,901	96.4600	4,167,171	4,320,102	4,286,003		5,861			4.647	4.839	MON	558	243,048	03/27/2020	07/30/2025
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L			1	3.C FE	7,784,530	99.1210	7,851,677	7,921,345	7,795,546		11,016			1.897	2.286	MON	417	119,256	06/30/2020	04/11/2025
80585@-AA-1	SCALED AGILE HLDGS MML			4	2.A PL	5,007,267	97.4100	4,926,860	5,057,859	5,012,108		5,113			5.034	5.318	MON	707	171,219	12/15/2020	06/28/2024
G8059#-AB-8	SEMPERIAN PPP INV PRT LTD TL1		B	4	5.B GI	14,994,876	100.3300	15,629,434	15,578,027	15,578,027				583,151	3.160	3.160	MS	136,078	303,736	02/18/2020	03/31/2037
83204E-AC-3	SMART WAVE TECHNOLOGIES MML			4	3.A PL	5,558,635	98.7800	5,560,324	5,628,998	5,560,085		1,449			7.000	7.258	JAJO	62,388		11/05/2020	11/05/2026
83174#-AA-0	SMILE DOCTORS LLC MML			4	3.A PL	2,899,717	93.0300	2,710,899	2,914,005	2,908,216		2,922			6.254	6.374	MJSD	506	215,798	12/11/2020	10/06/2022
83578B-AM-5	SOPHIA LP CLOSING DATE TL			1	4.B FE	2,233,125	100.4820	2,260,845	2,250,000	2,233,522		397			4.004	4.128	MJSD	250	19,688	10/22/2020	10/07/2027
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL			4	2.B PL	778,050	100.8500	784,663	778,050	778,050					6.000	6.000	MJSD	3,003	32,378	08/06/2020	09/23/2025
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML			4	2.B PL	4,399,313	100.8500	4,481,522	4,443,750	4,406,838		6,018			5.147	5.345	MON	635	283,290	09/23/2019	09/23/2025
78484*-AA-9	SPI LLC MML			4	2.C PL	1,851,608	99.1400	1,854,489	1,870,576	1,858,471		3,026			5.998	6.249	FMAN	19,718	101,911	11/01/2018	11/01/2023
84850X-AG-7	SPIN HOLDCO INC TL B			4	4.C FE	2,282,210	99.6410	2,316,085	2,324,429	2,297,544		13,049			4.250	4.897	JAJO	12,105	114,409	12/13/2019	11/14/2022
78466Y-AM-0	SRS DISTRIBUTION INC TL B			4	4.C FE	1,488,741	100.0000	1,496,222	1,489,213	1,489,213		472			4.396	4.513	MON	183	24,317	08/27/2020	05/23/2025
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL			4	4.C FE	2,159,437	98.6250	2,173,020	2,203,315	2,164,273		4,512			3.147	3.581	MON	193	62,580	08/13/2020	05/24/2025
78466D-BF-0	SS&C TECHNOLOGIES TL B5			1	3.B FE	3,939,507	99.0820	3,928,426	3,964,843	3,942,777		3,319			1.897	2.031	MON	209	68,374	02/28/2020	04/16/2025
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML			4	3.A PL	5,865,750	96.2700	5,703,998	5,925,000	5,879,316		10,267			5.254	5.487	MON	865	382,084	08/26/2019	08/26/2024
N8233B-AC-6	STARS GRP HLDGS BV TL B		C	4	2.C FE	2,076,836	100.4730	2,086,159	2,076,349	2,078,824		2,072			3.754	3.725	MJSD	217	50,763	06/30/2020	07/10/2025
86614D-AH-1	SUMMIT MATERIALS TL B			4	3.A FE	491,218	99.6250	495,571	497,436	491,609		391			2.145	2.460	MON	59	3,175	09/14/2020	11/21/2024
87583F-AJ-7	TANK HOLDING CORP TL			1	4.C FE	1,412,464	98.3440	1,383,884	1,407,188	1,411,841		(624)			3.647	3.578	MON	143	48,051	02/20/2020	03/26/2026
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4			4	4.B FE	3,987,449	99.5320	4,026,752	4,045,706	3,989,651		2,201			3.397	3.664	MON	382	45,464	10/09/2020	10/01/2026
69323#-AC-5	THE PROMPTCARE COS DDTL 1			4	3.A PL	641,520	98.7100	639,641	648,000	642,312		791			5.397	5.599	MON	97	37,041	02/13/2020	12/30/2025
69323#-AB-7	THE PROMPTCARE COS MML			4	3.A PL	4,597,560	98.7100	4,584,092	4,644,000	4,603,210		5,650			5.397	5.599	FMAN	2,369	269,506	02/13/2020	12/30/2025
87250Y-AC-3	TI ACQUISITION NC MML			4	2.A PL	5,910,338	98.4700	5,863,889	5,955,000	5,914,336		3,999			4.496	4.623	MON	4,484	247,414	03/25/2020	03/19/2027
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE			4	3.A PL	1,891,095	99.8100	1,906,568	1,910,197	1,895,159		1,049			4.647	4.868	MON	247	111,963	11/30/2017	11/22/2024
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN		D	4	3.C PL	17,647,059	98.2000	17,329,412	17,647,059	17,582,989		11,023			5.015	5.126	JAJO	164,700	1,073,065	08/06/2019	07/25/2024
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5			1	3.B FE	2,236,885	99.7710	2,224,334	2,229,439	2,236,413		(569)			1.895	1.839	MON	117	53,800	11/15/2019	11/13/2026
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI			1	4.A FE	3,050,571	98.2450	3,063,895	3,118,627	3,055,782		5,210			2.397	2.876	MON	208	63,151	08/04/2020	05/30/2025
BLA05F-F6-4	TRANSPORTATION INSIGHT INCRMNTL MML				3.B Z	5,380,579	97.5000	5,380,579	5,518,543	5,381,317		737			4.754	5.448	MJSD	782	7,174	12/23/2020	12/18/2024
89388H-AB-3	TRANSPORTATION INSIGHT MML			4	4.B PL	1,882,236	98.4800	1,872,375	1,901,275	1,887,696		2,828			4.647	4.844	MJSD	245	115,047	12/18/2018	12/18/2024

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
90351H-AD-0	U.S. FOODSERVICE CO TL 1L			4	4.C FE	2,973,614	98.6250	2,921,766	2,962,500	2,971,896		(1,423)			2.147	2.087	MON	177	100,112	10/11/2019	09/13/2026
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL			1	2.C FE	3,939,325	99.9740	3,908,964	3,910,000	3,931,539		(3,923)			1.897	1.778	MON	206	94,359	11/21/2018	10/31/2025
91335P-AE-9	UNIVAR USA INC TL B3			4	3.A FE	2,962,500	99.7950	2,993,835	3,000,000	2,968,888		6,388			2.397	2.708	MON	200	66,877	03/25/2020	07/01/2024
91335P-AH-2	UNIVAR USA INC TL B5			1	3.A FE	969,006	99.3130	981,962	988,759	969,908		893			2.147	2.516	MON	59	17,353	06/30/2020	07/01/2026
90351H-AB-4	US FOODS INITIAL TERM LOAN			1	4.C FE	1,758,664	98.8360	1,737,096	1,757,563	1,758,188		(236)			1.897	1.882	FMAN	93	47,979	11/16/2018	06/27/2023
91865F-AG-4	VACO HOLDINGS LLC MML			4	2.C PL	5,251,167	97.1600	5,127,973	5,277,864	5,258,726		3,932			6.000	6.139	MJSD	82,317	357,600	08/07/2019	11/09/2023
C9413P-BB-8	VALEANT PHARMACEUTICAL INCRMNTL TL			1	3.B FE	3,987,397	99.2320	3,985,601	4,016,447	3,991,118		3,017			2.895	3.056	MON	969	142,751	03/29/2019	06/01/2025
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL			4	4.B PL	387,236	94.9600	367,719	387,236	387,236					5.503	5.500	MJSD	947	30,815	09/16/2019	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML			4	4.B PL	2,305,935	94.9600	2,211,845	2,329,238	2,309,748		2,654			4.754	4.926	JJ	308	165,425	07/25/2019	07/25/2026
92565E-AB-9	VICI PROPERTIES 1 TERM B LOAN			1	2.C FE	2,606,500	98.5880	2,563,275	2,600,000	2,605,397		(1,103)			1.894	1.840	MON	1,368	47,003	02/26/2020	12/22/2024
G9368P-BC-7	VIRGIN MEDIA BRISTOL TL N		C	4	3.C FE	3,003,304	99.2320	2,976,960	3,000,000	3,002,873		(361)			2.659	2.644	MON	3,766	95,594	10/15/2019	01/31/2028
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML			4	2.B PL	5,708,293	98.3700	5,671,967	5,765,952	5,715,188		5,883			5.750	5.930	MON	20,261	325,257	09/30/2019	09/30/2026
93625#-AB-2	WARRIOR ACQUISITIONS MML			4	2.C PL	1,162,065	98.8200	1,162,888	1,176,774	1,162,617		552			5.504	5.750	MON	185	22,199	09/16/2020	09/16/2026
G9553B-AB-6	WESTERN BIRCH CO			4	1.E PL	35,000,000	100.1900	35,066,500	35,000,000	35,000,000					3.200	3.200	JAJO	247,556		10/28/2020	10/02/2028
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC			4	4.C PL	3,456,952	97.6000	3,408,192	3,492,000	3,470,041		4,649			4.754	4.931	JAJO	996	201,924	12/05/2017	12/05/2024
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						716,384,117	XXX	714,823,431	725,150,611	721,454,868		413,623		4,225,472	XXX	XXX	XXX	3,242,712	23,900,252	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						716,384,117	XXX	714,823,431	725,150,611	721,454,868		413,623		4,225,472	XXX	XXX	XXX	3,242,712	23,900,252	XXX	XXX
7699999. Total - Issuer Obligations						49,232,879,020	XXX	56,582,531,321	49,563,139,622	49,393,034,965		12,630,796	79,891,041	83,250,971	XXX	XXX	XXX	483,839,678	1,818,117,060	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,947,687,235	XXX	3,032,082,539	2,994,391,022	2,945,173,804	3,638	(6,598,040)			XXX	XXX	XXX	6,888,009	72,235,181	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,181,334,938	XXX	2,232,044,440	2,221,715,484	2,197,078,650		5,042,036			XXX	XXX	XXX	6,842,382	79,874,008	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						3,593,051,975	XXX	3,840,296,440	3,687,349,217	3,640,229,715	332,708	(2,888,599)	7,372,380		XXX	XXX	XXX	15,855,442	109,181,806	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						716,384,117	XXX	714,823,431	725,150,611	721,454,868		413,623		4,225,472	XXX	XXX	XXX	3,242,712	23,900,252	XXX	XXX
8399999 - Total Bonds						58,671,337,286	XXX	66,401,778,171	59,191,745,956	58,896,972,003	336,346	8,599,817	87,263,421	87,476,443	XXX	XXX	XXX	516,668,223	2,103,308,308	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 6,096,045,385 1B ...$ 412,858,338 1C ...$ 1,413,880,068 1D ...$ 1,450,685,145 1E ...$ 1,695,401,145 1F ...$ 5,220,230,606 1G ...$ 7,082,230,573

2A ..$ 10,170,051,384 2B ...$ 13,198,445,749 2C ...$ 8,405,417,354

3A ..$ 1,420,178,042 3B ...$ 708,828,700 3C ...$ 760,603,221

4A ..$ 244,811,488 4B ...$ 296,871,057 4C ...$ 148,427,841

5A ..$ 25,508,484 5B ...$ 138,777,640 5C ...$ 4,132,950

6 ....$ 3,586,833

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
010392-60-3	ALABAMA POWER CO CUM PFD $100 PAR			1,000.000	100.00	50.460	50,460	105.879	105,879	50,460	3,723	4,720							1.G FE	05/19/1989
419866-40-5	HAWAIIAN ELEC CO CUM PFD SER E $20 PAR			1,000.000	20.00	10.570	10,570	23.250	23,250	10,570		1,000							3.A FE	01/18/1991
906548-60-7	UNION ELEC CO CUM PFD $100 PAR			4,000.000	100.00	47.700	190,790	104.000	416,000	190,790		18,240							2.C FE	07/18/1989
G7293H-18-9	PRUDENTIAL PLC PERP PFD $25 PAR		D	291,200.000	25.00	25.000	7,280,000	28.745	8,370,544	7,280,000		473,200							2.A FE	07/12/2005
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							7,531,820	XXX	8,915,673	7,531,820	3,723	497,160							XXX	XXX
8999999 - Total Preferred Stocks							7,531,820	XXX	8,915,673	7,531,820	3,723	497,160							XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ | 1B ...$ | 1C ..$ | 1D ..$ | 1E ..$ | 1F ...$ | 1G ..$ 50,460

2A ..$ 7,280,000 | 2B ...$ | 2C ..$ 190,790

3A ..$ 10,570 | 3B ...$ | 3C ..$

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

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

6 ....$

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
072205-10-7	BAY COMMUNITY BANCORP			10,000.000	58,500	5.850	58,500	20,500				38,000		38,000		12/08/2020	
656568-50-8	NORTEL NETWORKS CORP		A	1,242.000		0.000		21								09/24/2008	
89417E-10-9	TRAVELERS COS INC			341.000	47,865	140.368	47,865	20,177		1,149		11,309		11,309		12/02/2001	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					106,365	XXX	106,365	40,697		1,149		49,309		49,309		XXX	XXX
G5161*-11-5	JOHNSTON PRESS PLC WTS		D	1,909,619.000		0.000		7,549								04/22/2014	
313786-10-5	FHLB TOPEKA CLASS A	RF		25,000.000	2,500,000	100.000	2,500,000	2,500,000		15,200						10/01/2020	
313786-2#-1	FHLB TOPEKA CLASS B	RF		41,976.000	4,197,600	100.000	4,197,600	4,197,606		75,376						12/31/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					6,697,600	XXX	6,697,600	6,705,155		90,576						XXX	XXX
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS			1,250,612.900	12,556,154	10.040	12,556,154	12,506,141		6,141		50,033		50,033		12/29/2020	
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I			1,250,612.900	12,556,154	10.040	12,556,154	12,506,141		6,141		50,012		50,012		12/29/2020	
69434K-20-5	PACIFIC GLOBAL FOCUSED HIGH			999,100.000	25,417,104	25.440	25,417,104	24,997,482		1,092,104		141,373		141,373		10/24/2019	
69434K-20-5	PACIFIC GLOBAL FOCUSED HIGH	LS		100.000	2,544	25.440	2,544	2,502		109		14		14		10/24/2019	
69434K-40-3	PACIFIC GLOBAL SENIOR LOAN ETF			499,950.000	24,382,562	48.770	24,382,562	25,000,000		857,765		(222,478)		(222,478)		12/30/2019	
69448A-56-5	PACIFIC FUNDS LARGE-CAP VALUE, ADVISOR			764,117.250	8,695,654	11.380	8,695,654	7,332,877		121,131		92,126		92,126		12/29/2020	
69448A-36-7	PACIFIC FUNDS SMALL-CAP VALUE, ADVISOR			720,553.350	6,974,956	9.680	6,974,956	6,660,758		49,599		(213,715)		(213,715)		12/29/2020	
69480V-28-7	DFA BALANCED ALLOCATION			1,773.950	26,787	15.100	26,787	23,000				2,953		2,953		10/31/2019	
69480V-11-3	PACIFIC DYNAMIC CONSERVATIVE GROWTH			3,310.320	64,665	19.534	64,665	56,000				7,154		7,154		10/31/2019	
69480V-12-1	PACIFIC DYNAMIC MODERATE GROWTH			11,598.110	293,031	25.265	293,031	246,000				37,795		37,795		10/31/2019	
69480V-26-1	PACIFIC OPTIMIZATION GROWTH			49,970.380	1,001,114	20.034	1,001,114	851,000				114,774		114,774		10/31/2019	
69480V-25-3	PACIFIC OPTIMIZATION MODERATE			62,366.100	1,149,966	18.439	1,149,966	994,000				123,678		123,678		10/31/2019	
69480V-23-8	PACIFIC OPTIMIZATION CONSERVATIVE			11,407.000	171,355	15.022	171,355	156,000				12,844		12,844		10/31/2019	
69480V-27-9	PACIFIC OPTIMIZATION AGGRESSIVE GROWTH			11,061.630	228,999	20.702	228,999	194,000				25,772		25,772		10/31/2019	
69480V-24-6	PACIFIC OPTIMIZATION MODERATE CONSERVATIVE			16,438.240	275,740	16.774	275,740	244,000				25,502		25,502		10/31/2019	
69480V-13-9	PACIFIC DYNAMIC GROWTH			3,405.540	98,464	28.913	98,464	81,000				13,596		13,596		10/31/2019	
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME ADVISOR			1,286,304.110	12,965,945	10.080	12,965,945	12,863,160		211,319		77,709		77,709		12/31/2020	
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I			1,286,343.660	12,966,344	10.080	12,966,344	12,863,567		211,726		77,701		77,701		12/31/2020	
694809-25-2	PACIFIC SELECT FOCUSED GROWTH PORT P SHS			843.030	45,294	53.727	45,294	10,992				12,609		12,609		06/06/2012	
694809-27-8	PACIFIC SELECT HEALTH SCIENCES PORT P			773.030	48,980	63.361	48,980	10,550				7,830		7,830		06/06/2012	
694809-26-0	PACIFIC SELECT TECHNOLOGY PORT P SHS			1,836.950	33,898	18.453	33,898	10,678				10,923		10,923		06/06/2012	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					119,955,709	XXX	119,955,709	117,609,847		2,556,036		448,204		448,204		XXX	XXX
69382#-10-9	PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT			1,000.000	175,017,098	175,017.098	175,017,098	437,218,237				(218,142,075)		(218,142,075)		12/20/2007	
69401*-10-0	PACIFIC BALEINE REINSURANCE COMPANY			1,000.000	127,419,060	127,419.060	127,419,060	167,500,000				(53,932,105)		(53,932,105)		12/16/2013	
693468-10-6	PACIFIC LIFE & ANNUITY COMPANY			2,900,000.000	554,770,388	191.300	554,770,388	137,502,000		40,000,000		9,190,356		9,190,356		12/21/1995	
C7080*-10-5	PACIFIC SERVICES CANADA LIMITED			1,000.000	4,514,895	4,514.895	4,514,895	3,000,000				454,224		454,224		08/31/2011	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					861,721,442	XXX	861,721,442	745,220,237		40,000,000		(262,429,600)		(262,429,600)		XXX	XXX
808515-86-0	SCHWAB GOVERNMENT MONEY MARKET			932.630	933	1.000	933	933								04/22/2014	
9499999. Subtotal - Mutual Funds					933	XXX	933	933								XXX	XXX
9799999 - Total Common Stocks					988,482,049	XXX	988,482,049	869,576,869		42,647,761		(261,932,087)		(261,932,087)		XXX	XXX
9899999 - Total Preferred and Common Stocks					996,013,869	XXX	997,397,722	877,108,689	3,723	43,144,921		(261,932,087)		(261,932,087)		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
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		09/01/2020	INTEREST CAPITALIZATION		459,034	459,034	
912810-SN-9	US TREASURY NT		07/24/2020	VARIOUS		499,375	500,000	1,240
912828-Z9-4	US TREASURY NT		07/21/2020	VARIOUS		2,454,801	2,300,000	3,886
912828-ZC-7	US TREASURY NT		03/26/2020	BANK OF MONTREAL		309,727	300,000	248
912828-ZD-5	US TREASURY NT		03/26/2020	MORGAN STANLEY CAPITAL SERVICES LLC		251,084	250,000	41
912828-ZE-3	US TREASURY NT		04/06/2020	CREDIT SUISSE SECURITIES LLC		1,002,930	1,000,000	120
912828-ZV-5	US TREASURY NT		07/07/2020	BANK OF AMERICA NA		1,000,195	1,000,000	109
912828-ZW-3	US TREASURY NT		07/08/2020	J P MORGAN SECURITIES INC		997,617	1,000,000	61
91282C-AK-7	US TREASURY NT		09/09/2020	CITIGROUP GLOBAL MKT INC		59,913	60,000	
91282C-AX-9	US TREASURY NT		11/30/2020	MIZUHO SECURITIES USA INC		3,998,125	4,000,000	14
0599999. Subtotal - Bonds - U.S. Governments						11,032,801	10,869,034	5,717
29135L-AJ-9	ABU DHABI GOVT INT'L SR NT 144A	D	04/08/2020	JP MORGAN SECURITIES LLC		4,806,800	5,000,000	
29135L-AN-0	ABU DHABI GOVT INT'L SR NT 144A	D	08/25/2020	STANDARD CHARTERED BANK		30,000,000	30,000,000	
30216J-AE-5	EXPORT-IMPORT BK INDIA SR NT 144A	D	01/06/2020	BARCLAYS LONDON & NY		9,954,300	10,000,000	
085209-AG-9	GOVT OF BERMUDA SR NT 144A	D	08/17/2020	HSBC SECURITIES INC		6,991,950	7,000,000	
D2740*-AC-1	PORTIGON AG SUB NT SER 01-3	C	01/02/2020	INTEREST CAPITALIZATION		54,111	54,111	
D2740*-AA-5	PORTIGON AG SUB NT SER 08-3	C	01/02/2020	INTEREST CAPITALIZATION		28,225	28,225	
D2740*-AB-3	PORTIGON AG SUB NT SER 09-3	C	01/02/2020	INTEREST CAPITALIZATION		29,467	29,467	
195325-DR-3	REPUBLIC OF COLOMBIA SR NT	D	01/21/2020	GOLDMAN, SACHS & CO		14,836,200	15,000,000	
455780-CS-3	REPUBLIC OF INDONESIA SR NT	D	04/06/2020	DEUTSCHE BANK SECURITIES		9,957,300	10,000,000	
455780-CT-1	REPUBLIC OF INDONESIA SR NT	D	04/06/2020	DEUTSCHE BANK SECURITIES		7,932,000	8,000,000	
698299-BN-3	REPUBLIC OF PANAMA SR NT	D	09/23/2020	VARIOUS		2,992,500	3,000,000	
80413T-AQ-2	SAUDI INTL BOND SR NT 144A	D	01/21/2020	STANDARD CHARTERED BANK		24,682,250	25,000,000	
80413T-AR-0	SAUDI INTL BOND SR NT 144A	D	01/21/2020	STANDARD CHARTERED BANK		19,655,200	20,000,000	
80413T-AU-3	SAUDI INTL BOND SR NT 144A	D	04/15/2020	HSBC SECURITIES INC		5,944,980	6,000,000	
74727P-BD-2	STATE OF QATAR SR NT 144A	D	04/07/2020	DEUTSCHE BANK SECURITIES		6,986,700	7,000,000	
74727P-BE-0	STATE OF QATAR SR NT 144A	D	04/07/2020	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000	
1099999. Subtotal - Bonds - All Other Governments						146,851,983	148,111,803	
13063D-VZ-8	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		2,235,040	2,000,000	
13063D-WA-2	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		21,000,600	20,000,000	
13063D-WB-0	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,574,500	5,000,000	
419792-A4-8	HAWAII ST		10/22/2020	BANK OF AMERICA		5,015,000	5,015,000	
419792-ZC-3	HAWAII ST		12/09/2020	LOOP CAPITAL MARKETS		14,196,303	14,100,000	103,237
419792-ZF-6	HAWAII ST		12/10/2020	J P MORGAN SECURITIES INC		4,334,826	4,310,000	33,492
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						52,356,269	50,425,000	136,729
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		09/09/2020	DIRECT PLACEMENT		5,145,682	5,145,682	
64971X-QN-1	NEW YORK CITY NY TRANSITIONALF		05/14/2020	LOOP CAPITAL MARKETS		6,930,000	7,000,000	
64966Q-KB-5	NEW YORK NY		03/13/2020	CITIGROUP GLOBAL MKTS INC		9,930,300	10,000,000	
89917*-AA-3	TULARE COUNTY II CTL PTC		05/26/2020	DIRECT PLACEMENT		2,726,962	2,700,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,732,944	24,845,682	
072024-WG-3	BAY AREA CA TOLL AUTH TOLL BRI		10/07/2020	BANK OF AMERICA		2,559,425	2,500,000	1,667
130795-SE-3	CALIFORNIA ST STWD CMNTYS DEV		03/23/2020	WELLS FARGO BANK, N.A.		10,172,400	10,000,000	241,667
235241-VP-8	DALLAS TX AREA RAPID TRANSIT S		10/30/2020	LOOP CAPITAL MARKETS		5,000,000	5,000,000	
235241-VQ-6	DALLAS TX AREA RAPID TRANSIT S		10/30/2020	LOOP CAPITAL MARKETS		10,000,000	10,000,000	
235241-VS-2	DALLAS TX AREA RAPID TRANSIT S		10/30/2020	LOOP CAPITAL MARKETS		12,655,000	12,655,000	
235241-VT-0	DALLAS TX AREA RAPID TRANSIT S		10/30/2020	LOOP CAPITAL MARKETS		11,250,000	11,250,000	
3137BQ-UP-0	FHLMC 4601- CL NK		01/15/2020	J P MORGAN SECURITIES INC		24,719,278	25,011,403	27,096
3137FR-DX-6	FHLMC 4954- CL KE		07/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		24,904,282	24,454,360	22,417
3137FR-2N-0	FHLMC 4954- CL LB		01/17/2020	MORGAN STANLEY CAPITAL SERVICES LLC		50,398,438	50,000,000	104,167
3137FW-DY-3	FHLMC 5009- CL MB		08/06/2020	WELLS FARGO BANK, N.A.		96,438,074	95,012,881	98,972
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		08/11/2020	MORGAN STANLEY CAPITAL SERVICES LLC		107,819,531	105,000,000	70,000
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO		09/03/2020	BANK OF AMERICA		25,000,000	25,000,000	
3136B7-S3-6	FNMA 2019-78 CL DE		07/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		43,007,005	42,036,551	51,378
3136BA-F4-1	FNMA 2020-49 CL JA		07/02/2020	MORGAN STANLEY CAPITAL SERVICES LLC		47,177,181	46,028,272	17,900
3136BA-E8-3	FNMA 2020-49 CL PC		07/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,179,434	14,855,628	8,047
3136BB-GJ-5	FNMA 2020-54 CL DA		07/06/2020	MORGAN STANLEY CAPITAL SERVICES LLC		85,877,269	83,885,000	139,808
3136BB-GY-2	FNMA 2020-54 CL PC		07/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		109,112,011	106,849,800	133,562
409328-AV-3	HAMPTON ROADS VA TRANSPRTN ACC		10/07/2020	BANK OF AMERICA		27,867,250	25,000,000	
46670#-AA-6	JLL SECURITIES SEC SER 2020-50		12/01/2020	DIRECT PLACEMENT		14,493,852	14,279,657	
54438C-YP-1	LOS ANGELES CA CMNTY CLG DIST		10/30/2020	BANK OF AMERICA		15,500,000	15,500,000	
54438C-YQ-9	LOS ANGELES CA CMNTY CLG DIST		10/30/2020	BANK OF AMERICA		31,250,000	31,250,000	
54438C-YR-7	LOS ANGELES CA CMNTY CLG DIST		10/30/2020	BANK OF AMERICA		12,800,000	12,800,000	

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
54438C-YS-5	LOS ANGELES CA CMNTY CLG DIST		10/30/2020	BANK OF AMERICA		17,500,000	17,500,000	
54438C-YT-3	LOS ANGELES CA CMNTY CLG DIST		10/30/2020	BANK OF AMERICA		10,000,000	10,000,000	
59333F-A7-5	MIAMI-DADE CNTY FL		10/09/2020	J P MORGAN SECURITIES INC		6,843,424	6,890,000	
59333F-A9-1	MIAMI-DADE CNTY FL		10/09/2020	J P MORGAN SECURITIES INC		12,455,000	12,455,000	
59447T-XX-6	MICHIGAN ST FIN AUTH REV		09/15/2020	BANK OF AMERICA		28,379,550	25,000,000	247,220
735000-TM-3	PORT OF OAKLAND CA		11/20/2020	BANK OF AMERICA		1,750,000	1,750,000	
735000-TN-1	PORT OF OAKLAND CA		11/20/2020	BANK OF AMERICA		2,000,000	2,000,000	
735000-TP-6	PORT OF OAKLAND CA		11/20/2020	BANK OF AMERICA		2,875,000	2,875,000	
735000-TQ-4	PORT OF OAKLAND CA		11/20/2020	BANK OF AMERICA		2,750,000	2,750,000	
735000-TR-2	PORT OF OAKLAND CA		11/20/2020	BANK OF AMERICA		4,000,000	4,000,000	
735000-TU-5	PORT OF OAKLAND CA		11/20/2020	BANK OF AMERICA		2,000,000	2,000,000	
79574C-EQ-2	SALT RIVER AZ PROJ AGRIC IMPT&		10/01/2020	BANK OF AMERICA		26,178,450	26,310,000	
797661-ZW-8	SAN FRANCISCO CA BAY AREA RAPI		10/02/2020	BANK OF AMERICA		10,353,704	11,125,000	24,104
79766D-SA-8	SAN FRANCISCO CALIF CITY &CNTY		03/12/2020	WELLS FARGO BANK, N.A.		3,587,773	3,250,000	83,958
79765R-5Q-8	SAN FRANCISCO CITY & CNTY CA P		09/11/2020	BANK OF AMERICA		15,185,428	14,250,000	
837151-XB-0	SOUTH CAROLINA ST PUBLIC SVC A		10/28/2020	BARCLAYS CAPITAL INC		8,536,635	8,500,000	
837151-XK-0	SOUTH CAROLINA ST PUBLIC SVC A		10/28/2020	BANK OF AMERICA		10,000,000	10,000,000	
837151-XL-8	SOUTH CAROLINA ST PUBLIC SVC A		10/28/2020	BANK OF AMERICA		8,500,000	8,500,000	
837151-XM-6	SOUTH CAROLINA ST PUBLIC SVC A		10/28/2020	BANK OF AMERICA		6,585,000	6,585,000	
882854-4W-9	TEXAS ST WTR DEV BRD		09/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,000,000	15,000,000	
914455-UF-5	UNIV OF MICHIGAN MI		09/17/2020	VARIOUS		21,339,176	20,280,000	94,754
3199999. Subtotal - Bonds - U.S. Special Revenues						998,999,567	979,388,553	1,366,716
74353#-AA-2	1600 OSGOOD ST NTH ANDOVER AMAZON CTL		12/01/2020	MESIROW FINANCIAL INC		4,823,399	4,823,399	
53948K-AA-7	2020-2GF CL A 144A	C	07/16/2020	BARCLAYS CAPITAL INC		3,748,420	3,750,000	
88579Y-BK-6	3M CO SR NT		07/21/2020	DIRECT PLACEMENT		578,330	500,000	6,229
88579Y-BN-0	3M CO SR NT		03/25/2020	CITIGROUP SECURITIES INC		498,405	500,000	
33830P-AA-9	522 FUNDING CLO LTD 2019-5A CL A1 144A	D	10/06/2020	PAM DIRECT		9,973,000	10,000,000	39,313
33835A-AA-7	522 FUNDING CLO LTD 2020-6A CL A 144A	D	09/25/2020	PAM DIRECT		8,000,000	8,000,000	
00287Y-BH-1	ABBVIE INC SR NT		11/19/2020	EXCHANGE		449,966	450,000	
00287Y-BV-0	ABBVIE INC SR NT		11/19/2020	EXCHANGE		799,172	800,000	11,669
00287Y-BX-6	ABBVIE INC SR NT		12/14/2020	EXCHANGE/VARIOUS		13,333,230	13,300,000	206,356
00287Y-CR-8	ABBVIE INC SR NT		11/19/2020	EXCHANGE		7,000,000	7,000,000	149,722
00287Y-CT-4	ABBVIE INC SR NT		11/19/2020	EXCHANGE		16,033,538	16,250,000	70,417
00287Y-CV-9	ABBVIE INC SR NT		11/19/2020	EXCHANGE		30,005,641	30,000,000	494,083
00287Y-CX-5	ABBVIE INC SR NT		11/19/2020	EXCHANGE		24,957,510	25,000,000	168,889
00287Y-CY-3	ABBVIE INC SR NT		11/19/2020	EXCHANGE		95,588	90,000	
00287Y-DB-2	ABBVIE INC SR NT		11/19/2020	EXCHANGE		9,952,853	10,000,000	84,444
00287Y-CD-9	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		6,998,451	7,000,000	84,365
00287Y-CE-7	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		7,000,000	7,000,000	144,861
00287Y-CG-2	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		15,976,668	16,250,000	63,082
00287Y-CJ-6	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		30,006,398	30,000,000	478,042
00287Y-CK-3	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		95,743	90,000	671
00287Y-CN-7	ABBVIE INC SR NT 144A		09/29/2020	EXCHANGE/VARIOUS		9,952,328	10,000,000	77,847
00287Y-DC-0	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		24,952,906	25,000,000	155,694
00100V-AC-4	ACIS CLO LTD 2014-4A CL A 144A	D	09/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,555,599	1,557,156	3,831
00507V-AP-4	ACTIVISION BLIZZARD SR NT		08/05/2020	BANK OF AMERICA NA		298,842	300,000	
00507V-AQ-2	ACTIVISION BLIZZARD SR NT		08/05/2020	BANK OF AMERICA NA		3,390,650	3,400,000	
00654G-AA-1	ADANI ELEC MUMBAI SR SEC 144A	D	02/05/2020	STANDARD CHARTERED BANK		15,000,000	15,000,000	
00654U-AA-0	ADANI INTL CONT SR SEC 144A	D	12/14/2020	STANDARD CHARTERED BANK		14,000,000	14,000,000	
00751Y-AE-6	ADVANCE AUTO PARTS CO GUARNT		07/27/2020	EXCHANGE		9,965,615	10,000,000	109,417
00751Y-AF-3	ADVANCE AUTO PARTS CO GUARNT		09/22/2020	J P MORGAN SECURITIES INC		14,950,800	15,000,000	
00774M-AQ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	09/23/2020	GOLDMAN, SACHS & CO		9,932,900	10,000,000	
00774M-AR-6	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	09/23/2020	ROYAL BANK OF CANADA		12,778,610	13,000,000	
00130H-CD-5	AES CORP/THE SR NT 144A		11/19/2020	BANK OF AMERICA NA		1,149,368	1,150,000	
001055-BJ-0	AFLAC INC SR NT		03/30/2020	WELLS FARGO BANK, N.A.		4,987,100	5,000,000	
008513-AA-1	AGREE LP CO GUARNT		08/12/2020	WELLS FARGO BANK, N.A.		4,996,350	5,000,000	
00138C-AM-0	AIG GLBL FUNDING SEC 144A		06/29/2020	J P MORGAN SECURITIES INC		249,808	250,000	
00140N-AJ-9	AIMCO 2020-11A CL A2 144A	D	09/29/2020	PAM DIRECT		12,000,000	12,000,000	
00140N-AL-4	AIMCO 2020-11A CL B2 144A	D	09/29/2020	PAM DIRECT		3,550,000	3,550,000	
00914A-AK-8	AIR LEASE CORP SR NT		11/17/2020	BANK OF AMERICA NA		9,790,600	10,000,000	
00914A-AG-7	AIR LEASE CORP SR NT MTN DTD 01/14/20		01/07/2020	BANK OF AMERICA NA		9,790,400	10,000,000	
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20		11/17/2020	VARIOUS		20,032,900	20,000,000	77,465
C01048-AA-8	AIRBUS CANADA LTD PARTNERSHIP SR NT	D	07/21/2020	JP MORGAN SECURITIES LLC		50,000,000	50,000,000	

SCHEDULE D - PART 3

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

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C0104@-AB-6	AIRBUS CANADA LTD PARTNERSHIP SR NT	D	07/21/2020	JP MORGAN SECURITIES LLC		50,000,000	50,000,000	
C0104@-AC-4	AIRBUS CANADA LTD PARTNERSHIP SR NT	D	07/21/2020	JP MORGAN SECURITIES LLC		17,000,000	17,000,000	
00973R-AE-3	AKER BP ASA SR NT 144A	D	01/08/2020	J P MORGAN SECURITIES INC		6,978,720	7,000,000	
00973R-AF-0	AKER BP ASA SR NT 144A	D	01/08/2020	J P MORGAN SECURITIES INC		24,950,500	25,000,000	
00973R-AG-8	AKER BP ASA SR NT 144A	D	09/23/2020	J P MORGAN SECURITIES INC		14,966,700	15,000,000	
012653-AC-5	ALBEMARLE CORP SR NT FRN		07/28/2020	EXCHANGE		7,000,000	7,000,000	20,754
01273P-AB-8	ALBEMARLE WOD PTY LTD CO GUARNT		07/28/2020	EXCHANGE		21,229,116	21,224,000	148,480
01400E-AB-9	ALCON FINANCE CORP CO GUARNT 144A		12/01/2020	VARIOUS		10,331,600	10,000,000	105,833
01400E-AD-5	ALCON FINANCE CORP CO GUARNT 144A		12/03/2020	VARIOUS		22,958,131	22,256,000	82,742
015271-AU-3	ALEXANDRIA REAL ESTATE E CO GUARNT		03/23/2020	CITIGROUP SECURITIES INC		6,995,310	7,000,000	
01626P-AM-8	ALIMENTATION COUCHE-TARD SR NT 144A	A	01/22/2020	WELLS FARGO BANK, N.A.		9,988,000	10,000,000	
01882Y-AC-0	ALLIANT ENERGY FINANCE 144A		11/17/2020	GOLDMAN, SACHS & CO		4,990,600	5,000,000	
PPE11L-HA-4	ALTITUDE INFRASTRUCTURE HLDG SEC	D	12/30/2020	DIRECT PLACEMENT		5,708,245	5,708,245	
63681#-AA-8	AMAZON NATIONAL LOGISTIC CTL PTC SER A1A		12/22/2020	JP MORGAN SECURITIES LLC		6,668,561	6,668,561	
02343U-AG-0	AMCOR FINANCE USA INC CO GUARNT		04/23/2020	EXCHANGE		19,142,577	19,107,000	336,695
02343U-AH-8	AMCOR FINANCE USA INC CO GUARNT		04/23/2020	EXCHANGE		22,977,631	23,000,000	454,250
023608-AJ-1	AMEREN CORP SR NT		03/31/2020	J P MORGAN SECURITIES INC		4,988,150	5,000,000	
024836-AD-0	AMERICAN CAMPUS CMNTYS CO GUARNT		06/09/2020	DIRECT PLACEMENT		123,447	130,000	209
024836-AF-5	AMERICAN CAMPUS CMNTYS CO GUARNT		01/15/2020	WELLS FARGO BANK, N.A.		19,962,000	20,000,000	
024836-AG-3	AMERICAN CAMPUS CMNTYS CO GUARNT		06/09/2020	DEUTSCHE BANK SECURITIES INC		6,939,940	7,000,000	
025537-AQ-4	AMERICAN ELEC PWR SR NT SER M		11/18/2020	BANK OF AMERICA NA		1,049,118	1,050,000	
025537-AR-2	AMERICAN ELEC PWR SR NT SER N		11/18/2020	BANK OF AMERICA NA		798,152	800,000	
026874-DQ-7	AMERICAN INTL GRP SR NT		05/06/2020	J P MORGAN SECURITIES INC		249,730	250,000	
03027X-BA-7	AMERICAN TOWER CORP SR NT		01/17/2020	VARIOUS		14,952,950	15,000,000	4,833
03066P-AB-5	AMERICREDIT AUTO REC 2020-3 CL A2		11/17/2020	ROYAL BANK OF CANADA		1,249,962	1,250,000	
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A		03/04/2020	CITIGROUP GLOBAL MKT INC		499,994	500,000	
00176@-AA-4	AMF FLORENCE LLC SEC		11/04/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		40,000,000	40,000,000	
031162-CR-9	AMGEN INC SR NT		02/18/2020	CITIGROUP GLOBAL MKT INC		996,030	1,000,000	
031162-CT-5	AMGEN INC SR NT		02/18/2020	GOLDMAN, SACHS & CO		748,403	750,000	
00180A-AB-5	AMSR TR 2020-SFR1 CL B 144A		03/04/2020	GOLDMAN, SACHS & CO		7,999,987	8,000,000	
00180A-AC-3	AMSR TR 2020-SFR1 CL C 144A		03/04/2020	GOLDMAN, SACHS & CO		13,999,353	14,000,000	
00180A-AD-1	AMSR TR 2020-SFR1 CL D 144A		03/04/2020	GOLDMAN, SACHS & CO		14,999,469	15,000,000	
03217J-AB-7	AMSR TR 2020-SFR5 CL B 144A		10/07/2020	DEUTSCHE BANK SECURITIES INC		19,999,479	20,000,000	
03217J-AC-5	AMSR TR 2020-SFR5 CL C 144A		10/07/2020	DEUTSCHE BANK SECURITIES INC		7,518,780	7,519,000	
03330N-AA-2	ANCHORAGE CAP CLO LTD 2019-11A CL A 144A	D	10/14/2020	PAM DIRECT		2,737,625	2,750,000	10,825
G1265#-AA-5	ANDEAN POWER GENERATION SEC	D	12/30/2020	DIRECT PLACEMENT		6,838,000	6,942,143	
034863-AV-2	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/30/2020	ROYAL BANK OF CANADA		499,545	500,000	
034863-AW-0	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/30/2020	ROYAL BANK OF CANADA		447,453	450,000	
034863-AX-8	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	09/08/2020	GOLDMAN, SACHS & CO		445,928	450,000	
034863-AY-6	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	09/08/2020	GOLDMAN, SACHS & CO		492,815	500,000	
036752-AN-3	ANTHEM INC SR NT		04/30/2020	DEUTSCHE BANK SECURITIES INC		996,250	1,000,000	
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A	D	10/29/2020	VARIOUS		21,894,513	22,025,000	10,973
00229*-AA-3	AP TUNDRA HOLDINGS SEC		12/29/2020	DIRECT PLACEMENT		29,040,000	29,040,000	
03765H-AF-8	APOLLO MANAGEMENT HOLDIN CO GUARNT 144A		06/02/2020	CITIGROUP SECURITIES INC		19,940,800	20,000,000	
037833-DV-9	APPLE INC SR NT		05/04/2020	J P MORGAN SECURITIES INC		349,048	350,000	
03842*-BY-1	AQUA PENNSYLVANIA INC 1ST MTG		11/20/2020	DIRECT PLACEMENT		9,000,000	9,000,000	
03842*-BZ-8	AQUA PENNSYLVANIA INC 1ST MTG		11/20/2020	DIRECT PLACEMENT		8,000,000	8,000,000	
03842*-CA-2	AQUA PENNSYLVANIA INC 1ST MTG		11/20/2020	DIRECT PLACEMENT		9,000,000	9,000,000	
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		07/28/2020	BARCLAYS CAPITAL INC		13,035,859	13,000,000	
039482-AB-0	ARCHER-DANIELS-MIDLAND C SR NT		03/25/2020	CITIGROUP SECURITIES INC		34,728,050	35,000,000	
040555-DB-7	ARIZONA PUBLIC SERVICE SR NT		05/19/2020	BARCLAYS CAPITAL INC		4,976,550	5,000,000	
04317@-BS-6	ARTHUR J GALLAGHER SR NT		01/30/2020	BANK OF AMERICA NA		20,000,000	20,000,000	
04365X-AA-6	ASCOT GRP LTD SR NT 144A	D	12/09/2020	WELLS FARGO BANK, N.A.		500,000	500,000	
046353-AX-6	ASTRAZENECA PLC SR NT	D	08/03/2020	BANK OF AMERICA NA		2,937,180	3,000,000	
00206R-KB-7	AT&T INC SR NT		07/21/2020	VARIOUS		3,616,217	3,300,000	14,705
00206R-KE-1	AT&T INC SR NT		07/27/2020	DEUTSCHE BANK SECURITIES INC		2,998,260	3,000,000	
00206R-MC-3	AT&T INC SR NT 144A		09/18/2020	EXCHANGE		2,847,732	3,026,000	
00206R-MD-1	AT&T INC SR NT 144A		09/29/2020	EXCHANGE/VARIOUS		1,731,765	1,857,000	
00206R-MF-6	AT&T INC SR NT 144A		12/07/2020	EXCHANGE		481,332	587,000	
00206R-JX-1	AT&T INC SR NT SER		05/21/2020	BANK OF AMERICA NA		2,396,448	2,400,000	
00206R-JY-9	AT&T INC SR NT SER		05/21/2020	BANK OF AMERICA NA		1,996,780	2,000,000	
G0488*-AA-2	ATLANTICA YIELD PLC SECURED NT	B	04/01/2020	JP MORGAN SECURITIES LLC		43,876,000	43,876,000	435
052769-AG-1	AUTODESK INC SR NT		01/07/2020	CITIGROUP SECURITIES INC		9,977,500	10,000,000	

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
053332-AZ-5	AUTOZONE INC SR NT		03/26/2020	J P MORGAN SECURITIES INC		19,986,600	20,000,000	
05348E-AZ-2	AVALONBAY COMM SR MTN DTD 10/05/16		06/09/2020	DIRECT PLACEMENT		1,697,652	1,500,000	7,475
053611-AK-5	AVERY DENNISON CORP SR NT		03/04/2020	J P MORGAN SECURITIES INC		9,957,000	10,000,000	
05401A-AJ-0	AVOLON HLDGS FNDG LTD CO GUARNT 144A	D	01/10/2020	VARIOUS		10,002,250	10,000,000	
05401A-AL-5	AVOLON HLDGS FNDG LTD CO GUARNT 144A	D	11/16/2020	DEUTSCHE BANK SECURITIES INC		7,998,000	8,000,000	
05401A-AK-7	AVOLON HLDGS FNDG LTD SR NT 144A	D	09/24/2020	J P MORGAN SECURITIES INC		9,992,300	10,000,000	
PPE30U-XH-8	AZZ INC. SR NT		12/17/2020	U.S. BANK		9,000,000	9,000,000	
05523U-AP-5	BAE SYSTEMS HLDGS INC SR NT 144A	C	06/09/2020	DIRECT PLACEMENT		109,945	100,000	1,775
05523R-AD-9	BAE SYSTEMS PLC SR NT 144A	D	04/07/2020	DEUTSCHE BANK SECURITIES INC		12,412,000	12,500,000	
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A	D	10/22/2020	VARIOUS		24,922,770	25,000,000	34,167
05523R-AF-4	BAE SYSTEMS PLC SR NT 144A	D	09/08/2020	ROYAL BANK OF CANADA		14,884,800	15,000,000	
058498-AW-6	BALL CORP CO GUARNT		08/10/2020	GOLDMAN, SACHS & CO		10,000,000	10,000,000	
05971K-AG-4	BANCO SANTANDER SA SUB	D	12/01/2020	VARIOUS		2,008,820	2,000,000	
06541T-BF-5	BANK 2020-BNK29 CL A4		11/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		18,023,625	17,500,000	28,152
06541T-BN-8	BANK 2020-BNK29 CL AS		11/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		11,329,211	11,000,000	19,601
06541T-BT-5	BANK 2020-BNK29 CL B		11/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,118,053	5,940,000	11,561
06541T-BU-2	BANK 2020-BNK29 CL C		11/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,381,341	5,225,000	12,739
06541U-CD-6	BANK 2020-BNK30 CL AS		12/11/2020	BANK OF AMERICA NA		10,299,930	10,000,000	12,314
06541U-CJ-3	BANK 2020-BNK30 CL B		12/11/2020	BANK OF AMERICA NA		17,509,575	17,000,000	24,246
06541U-CK-0	BANK 2020-BNK30 CL C		12/11/2020	BANK OF AMERICA NA		3,499,997	3,500,000	5,629
06051G-JK-6	BANK OF AMERICA CORP SR MTN DTD 10/21/20		10/16/2020	BANK OF AMERICA NA		5,000,000	5,000,000	
06051G-HM-4	BANK OF AMERICA CORP SR NT		06/09/2020	DIRECT PLACEMENT		340,301	295,000	4,480
06051G-JA-8	BANK OF AMERICA CORP SR NT 03/20/20		03/17/2020	BANK OF AMERICA NA		7,000,000	7,000,000	
06051G-JC-4	BANK OF AMERICA CORP SR NT FRN 05/19/20		05/14/2020	BANK OF AMERICA NA		5,000,000	5,000,000	
06051G-JG-5	BANK OF AMERICA CORP SR NT09/25/20		09/22/2020	BANK OF AMERICA NA		4,900,000	4,900,000	
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L		06/09/2020	DIRECT PLACEMENT		179,339	160,000	112
06050T-JZ-6	BANK OF AMERICA NA SUB SER BKNT		06/09/2020	DIRECT PLACEMENT		395,988	285,000	2,185
06051G-JE-0	BANK OF AMERICA SR NT MTN DTD 06/19/20		09/14/2020	VARIOUS		25,904,800	25,000,000	99,235
06051G-JF-7	BANK OF AMERICA SR NT MTN DTD 07/23/20		07/20/2020	BANK OF AMERICA NA		5,000,000	5,000,000	
06654D-AE-7	BANNER HEALTH NT		10/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		30,000,000	30,000,000	
05552A-BE-7	BARCLAYS COMMERCIAL MTG 2020-C8 CL B		10/09/2020	BARCLAYS CAPITAL INC		9,202,416	8,935,000	16,126
07133M-AA-4	BATTALION CLO LTD 2019-16A CL A 144A		09/30/2020	MIZUHO SECURITIES USA INC		2,613,188	2,625,000	8,859
071813-BW-8	BAXTER INTL INC SR NT 144A		03/24/2020	J P MORGAN SECURITIES INC		6,974,170	7,000,000	
080807-AA-8	BELROSE FUNDING TR SR NT 144A		08/11/2020	CREDIT SUISSE SECURITIES LLC		10,000,000	10,000,000	
081437-AT-2	BEMIS CO INC CO GUARNT		10/26/2020	VARIOUS		11,799,236	11,167,000	92,961
081437-AR-6	BEMIS CO INC CO GUARNT SER		04/23/2020	EXCHANGE		9,988,529	10,000,000	10,000
081437-AS-4	BEMIS CO INC CO GUARNT SER		04/23/2020	EXCHANGE		14,000,268	14,110,000	46,171
08162X-BM-5	BENCHMARK MTG TR 2020-B20 CL B		10/19/2020	J P MORGAN SECURITIES INC		5,149,958	5,000,000	10,177
08162X-BN-3	BENCHMARK MTG TR 2020-B20 CL C		10/19/2020	J P MORGAN SECURITIES INC		5,149,961	5,000,000	13,636
08163L-AG-4	BENCHMARK MTG TR 2020-B21 CL A5		11/20/2020	GOLDMAN, SACHS & CO		23,689,954	23,000,000	36,639
08163L-AQ-2	BENCHMARK MTG TR 2020-B21 CL AS		11/20/2020	GOLDMAN, SACHS & CO		5,664,973	5,500,000	9,988
08163L-AS-8	BENCHMARK MTG TR 2020-B21 CL B		11/20/2020	GOLDMAN, SACHS & CO		9,269,955	9,000,000	17,823
08163L-AU-3	BENCHMARK MTG TR 2020-B21 CL C		11/20/2020	GOLDMAN, SACHS & CO		7,209,951	7,000,000	18,876
08163B-BG-5	BENCHMARK MTG TR 2020-B22 CL AM		12/18/2020	DEUTSCHE BANK SECURITIES INC		9,269,510	9,000,000	16,223
08179H-AA-8	BENEFIT STREET CLO 2017-12A CL A1 144A	D	10/08/2020	PAM DIRECT		3,971,685	4,000,000	14,720
08186P-AA-1	BENEFIT STREET CLO LT 2019-18A CL A 144A	D	10/06/2020	PAM DIRECT		3,981,600	4,000,000	15,253
08182R-AA-1	BENEFIT STREET CLO LT 2019-19A CL A 144A	D	10/06/2020	PAM DIRECT		1,989,220	2,000,000	7,674
084659-AS-0	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/20/2020	WELLS FARGO BANK, N.A.		9,987,100	10,000,000	
084659-AU-5	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/25/2020	WELLS FARGO BANK, N.A.		19,996,800	20,000,000	
085770-AA-3	BERRY GLBL INC SR SEC 144A		12/11/2020	DEUTSCHE BANK SECURITIES INC		1,201,641	1,125,000	22,852
09062X-AH-6	BIOGEN INC SR NT		10/22/2020	J P MORGAN SECURITIES INC		10,114,800	10,000,000	110,000
09143#-AA-3	BISHOP HILL ENERGY LLC		03/26/2020	MITSUBISHI TRUST & BANKING CORPORATION		39,093,000	39,093,000	
092113-AQ-2	BLACK HILLS CORP SR NT		06/09/2020	DIRECT PLACEMENT		128,263	115,000	417
09247X-AQ-4	BLACKROCK INC SR NT		01/16/2020	J P MORGAN SECURITIES INC		8,493,200	8,500,000	
09247X-AR-2	BLACKROCK INC SR NT		04/27/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,644,126	1,650,000	
05565E-BL-8	BMW US CAPITAL LLC CO GUARNT 144A	C	04/06/2020	BANK OF AMERICA NA		4,992,700	5,000,000	
09659W-2K-9	BNP PARIBAS SR NT 144A	D	01/06/2020	BNP PARIBAS SECURITIES CORP		30,000,000	30,000,000	
09659W-2L-7	BNP PARIBAS SR NT 144A	D	06/02/2020	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000	
09659T-2B-6	BNP PARIBAS SUB 144A	D	08/05/2020	BNP PARIBAS SECURITIES CORP		15,000,000	15,000,000	
096630-AH-1	BOARDWALK PIPELINES LP CO GUARNT		08/04/2020	BARCLAYS CAPITAL INC		4,994,300	5,000,000	
097023-CU-7	BOEING CO SR NT		04/30/2020	WELLS FARGO BANK, N.A.		10,000,000	10,000,000	
097023-CW-3	BOEING CO SR NT		04/30/2020	VARIOUS		10,000,000	10,000,000	
097023-CY-9	BOEING CO SR NT		08/19/2020	VARIOUS		40,780,068	40,750,000	3,827

SCHEDULE D - PART 3

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

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09778P-AA-3	BON SECOURS MERCY SEC		04/08/2020	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	
09778P-AC-9	BON SECOURS MERCY SEC SER 20-2		10/07/2020	J P MORGAN SECURITIES INC		5,000,000	5,000,000	
09951*-AM-2	BORAL INDUSTRIES INC SER A-2020 GTD SR		05/28/2020	COMMONWEALTH BANK AUSTRALIA		10,000,000	10,000,000	
099724-AL-0	BORGWARNER INC		06/16/2020	BANK OF AMERICA NA		9,971,900	10,000,000	
10112R-BC-7	BOSTON PROPERTIES LP SR NT		03/26/2020	VARIOUS		9,635,146	10,595,000	12,802
10112R-BD-5	BOSTON PROPERTIES LP SR NT		05/01/2020	BANK OF AMERICA NA		7,988,000	8,000,000	
101137-BA-4	BOSTON SCIENTIFIC CORP		11/24/2020	BNP PARIBAS SECURITIES CORP		10,693,100	10,000,000	139,125
10334#-AL-6	BOYD WATTERSON GSA REIT SR NT SER H		12/22/2020	BANK OF AMERICA NA		5,000,000	5,000,000	
10334#-AM-4	BOYD WATTERSON GSA REIT SR NT SER I		12/22/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
10373Q-BP-4	BP CAP MARKETS AMERICA	C	12/01/2020	J P MORGAN SECURITIES INC		7,000,000	7,000,000	
05583J-AG-7	BPCE SA SR NT 144A	D	01/06/2020	BARCLAYS CAPITAL INC		17,892,360	18,000,000	
05583J-AH-5	BPCE SA SR NT 144A	D	09/29/2020	WELLS FARGO BANK, N.A.		20,000,000	20,000,000	
G0691*-AD-9	BPHA LTD SR NT	B	03/25/2020	MITSUBISHI TRUST & BANKING CORPORATION		38,610,000	38,610,000	
110122-CN-6	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		1,596,300	1,600,000	4,551
110122-CP-1	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		24,037,403	23,500,000	323,000
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT		09/29/2020	EXCHANGE/VARIOUS		10,216,291	10,250,000	37,583
110122-CR-7	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		10,034,084	10,100,000	96,581
110122-CU-0	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		999,907	1,000,000	11,819
110122-CY-2	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		199,943	200,000	
110122-DA-3	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		14,971,158	15,000,000	253,333
110122-DB-1	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		2,496,368	2,500,000	15,608
110122-DC-9	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		19,793,563	20,000,000	327,222
110122-DD-7	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		2,417,486	2,500,000	14,854
110122-DE-5	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		19,945,407	20,000,000	318,500
110122-DH-8	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		17,100,288	17,055,000	135,848
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		4,985,799	5,000,000	105,556
110122-DK-1	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		12,353,380	12,325,000	92,335
110122-DS-4	BRISTOL-MYERS SQUIBB CO SR NT		11/09/2020	CITIGROUP SECURITIES INC		9,970,800	10,000,000	
110122-DT-2	BRISTOL-MYERS SQUIBB CO SR NT		11/09/2020	CITIGROUP GLOBAL MKT INC		300,000	300,000	
110122-CJ-5	BRISTOL-MYERS SQUIBB CO SR NT FRN		07/17/2020	EXCHANGE		250,000	250,000	314
G1591#-BG-6	BRITVIC PLC SR NT	B	05/14/2020	RABOBANK USA		13,011,000	13,011,000	
G1591#-BH-4	BRITVIC PLC SR NT	B	05/14/2020	RABOBANK USA		6,505,500	6,505,500	
11135F-AS-0	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		4,993,799	5,000,000	55,542
11135F-AX-9	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		254,978	250,000	2,517
11135F-AZ-4	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		4,440,162	4,250,000	58,201
11135F-BA-8	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		9,957,659	10,000,000	153,056
11135F-BD-2	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		5,675,304	5,700,000	96,583
11133T-AC-7	BROADRIDGE FINANCIAL SOL SR NT		07/16/2020	WELLS FARGO BANK, N.A.		3,340,950	3,000,000	6,517
11133T-AD-5	BROADRIDGE FINANCIAL SOL SR NT		11/24/2020	VARIOUS		11,526,376	10,900,000	108,782
115236-AC-5	BROWN & BROWN INC SR NT		09/17/2020	J P MORGAN SECURITIES INC		1,498,350	1,500,000	
12189L-AK-7	BURLINGTN NORTH SANTA FE DEB		06/09/2020	DIRECT PLACEMENT		102,554	85,000	930
12189L-AC-5	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT		45,261	35,000	442
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A	D	09/01/2020	WELLS FARGO BANK, N.A.		19,995,482	20,000,000	
133131-AX-0	CAMDEN PROPERTY TR SR NT		06/09/2020	DIRECT PLACEMENT		1,181,718	1,100,000	14,438
133131-AY-8	CAMDEN PROPERTY TR SR NT		06/09/2020	DIRECT PLACEMENT		386,990	380,000	1,061
134429-BJ-7	CAMPBELL SOUP CO SR NT		12/14/2020	VARIOUS		709,935	700,000	686
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		05/13/2020	MESIROW FINANCIAL INC		7,300,000	7,300,000	
13645R-AV-6	CANADIAN PACIFIC RR CO SR NT	A	06/09/2020	DIRECT PLACEMENT		64,260	50,000	507
13876C-AL-1	CANYON CAP CLO LTD 2015-1A CL AS 144A	D	09/24/2020	J P MORGAN SECURITIES INC		1,744,575	1,750,000	5,560
142339-AJ-9	CARLISLE COS INC SR NT		02/13/2020	J P MORGAN SECURITIES INC		19,751,200	20,000,000	
14314D-AA-1	CARLYLE FINANCE SUB LLC CO GUARNT 144A		11/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		16,193,250	15,000,000	67,083
14448C-AM-6	CARRIER GLBL CORP SR NT		12/10/2020	EXCHANGE		400,000	400,000	2,457
14448C-AP-9	CARRIER GLBL CORP SR NT		12/10/2020	EXCHANGE		5,000,000	5,000,000	39,819
14448C-AQ-7	CARRIER GLBL CORP SR NT		12/10/2020	EXCHANGE		25,925,144	26,000,000	226,077
14448C-AS-3	CARRIER GLBL CORP SR NT		12/10/2020	EXCHANGE		249,990	250,000	1,615
14686A-AA-7	CARVAL CLO LTD 2019-1A AN 144A	D	10/06/2020	PAM DIRECT		998,620	1,000,000	3,893
14888@-AA-4	CATALYST OLD RIVER HYDRO SEC		10/30/2020	BARCLAYS CAPITAL INC		10,000,000	10,000,000	
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A	D	09/25/2020	MORGAN STANLEY CAPITAL SERVICES LLC		9,874,347	9,948,964	28,942
149123-CB-5	CATERPILLAR INC SR NT		06/09/2020	DIRECT PLACEMENT		59,074	50,000	560
14918K-AJ-6	CATHEDRAL LAKE LTD 2016-4A CL AR 144A	D	12/14/2020	VARIOUS		7,654,600	7,700,000	23,608
14918A-AD-1	CATHOLIC HEALTH SVCS SEC SER 2020		10/30/2020	VARIOUS		14,085,000	14,225,000	22,828
G1981*-AA-2	CAYMAN UNIVERSE SR NT	D	09/25/2020	DIRECT PLACEMENT		44,655,912	44,995,096	
12610#-AC-7	CBRE US CORE PARTNERS REIT SR NT SER C		11/04/2020	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

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124900-AD-3	CCL INDS INC SR NT 144A	A	11/30/2020	VARIOUS		35,211,890	34,155,000	84,312
15135B-AW-1	CENTENE CORP SR NT		09/23/2020	BANK OF AMERICA NA		20,000,000	20,000,000	
15135B-AR-2	CENTENE CORP SR NT SER WI		05/08/2020	EXCHANGE		3,967,894	4,000,000	71,778
15135B-AT-8	CENTENE CORP SR NT SER WI		05/08/2020	EXCHANGE		5,000,000	5,000,000	97,639
15135B-AV-3	CENTENE CORP SR NT SER WI		05/08/2020	EXCHANGE		7,000,000	7,000,000	55,781
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT		06/09/2020	DIRECT PLACEMENT		1,111,125	1,000,000	11,833
151895-E#-2	CENTERPOINT PROP TRUST SR NT SER J		10/29/2020	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
G12628-AA-0	CERRO DOMINADOR SR SEC	D	06/30/2020	INTEREST CAPITALIZATION		2,274,032	4,301,869	
12530M-AC-9	CF HIPPOLYTA ISS LLC 2020-1 CL B1 144A		07/14/2020	GOLDMAN, SACHS & CO		21,991,990	22,000,000	
12530M-AD-7	CF HIPPOLYTA ISS LLC 2020-1 CL B2 144A		07/14/2020	GOLDMAN, SACHS & CO		4,999,132	5,000,000	
12528A-AL-9	CFIP CLO LTD 2013-1A CL AR 144A	D	10/01/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,461,650	6,500,000	22,408
G2037*-AJ-5	CHANEL LIMITED SER A SR NT		10/13/2020	CITIGROUP SECURITIES INC		9,000,000	9,000,000	
G2037*-AK-2	CHANEL LIMITED SER B SR NT		10/13/2020	CITIGROUP SECURITIES INC		10,000,000	10,000,000	
G2037*-AM-8	CHANEL LIMITED SER D SR NT		10/13/2020	CITIGROUP SECURITIES INC		12,000,000	12,000,000	
808513-BC-8	CHARLES SCHWAB CORP SR NT		03/20/2020	CREDIT SUISSE SECURITIES LLC		4,992,900	5,000,000	
161175-AY-0	CHARTER COMM OPT LLC/CAP SR SEC		06/09/2020	DIRECT PLACEMENT		154,367	135,000	2,356
161175-BX-1	CHARTER COMM OPT LLC/CAP SR SEC		11/19/2020	DEUTSCHE BANK SECURITIES INC		19,957,200	20,000,000	
161175-BY-9	CHARTER COMM OPT LLC/CAP SR SEC		11/19/2020	J P MORGAN SECURITIES INC		4,994,100	5,000,000	
G1617*-AA-4	CHENIERE CCH HLD SR NT		03/31/2020	INTEREST CAPITALIZATION		38,686	38,686	
16412X-AJ-4	CHENIERE CORP CHRISTI HD SR SEC SER WI		10/27/2020	EXCHANGE		25,432,448	25,450,000	423,743
16412X-A#-2	CHENIERE CORPUS CHRISTI HLDGS SEC		08/19/2020	GOLDMAN SACHS ASSET MANAGEMENT		18,000,000	18,000,000	
16411Q-AG-6	CHENIERE ENERGY PARTNERS CO GUARNT		07/08/2020	EXCHANGE		15,000,000	15,000,000	181,875
166754-AW-1	CHEVRON PHILLIPS CHEM CO SR NT 144A		03/24/2020	MIZUHO SECURITIES USA INC		24,998,000	25,000,000	
16829@-AB-9	CHICK-FIL-A INC SR NT SER B DUE 2025		10/29/2020	JP MORGAN CHASE BANK, NA		5,000,000	5,000,000	
16829@-AC-7	CHICK-FIL-A INC SR NT SER C DUE 2026		10/29/2020	JP MORGAN CHASE BANK, NA		15,000,000	15,000,000	
16829@-AD-5	CHICK-FIL-A INC SR NT SER D DUE 2027		10/29/2020	JP MORGAN CHASE BANK, NA		20,000,000	20,000,000	
16829@-AE-3	CHICK-FIL-A INC SR NT SER E DUE 2028		10/29/2020	JP MORGAN CHASE BANK, NA		10,000,000	10,000,000	
16829@-AF-0	CHICK-FIL-A INC SR NT SER F DUE 2029		10/29/2020	JP MORGAN CHASE BANK, NA		15,000,000	15,000,000	
16876Y-AA-0	CHILDREN'S HEALTH CARE SEC SER 2020		01/08/2020	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
169905-AG-1	CHOICE HOTELS INTL INC SR NT		07/09/2020	WELLS FARGO BANK, N.A.		149,241	150,000	
171265-C#-6	CHUGACH ELECTRIC ASSOC 1ST MTG		10/26/2020	BANK OF AMERICA		6,000,000	6,000,000	
171265-C@-8	CHUGACH ELECTRIC ASSOC 1ST MTG		10/26/2020	BANK OF AMERICA		5,000,000	5,000,000	
12550Y-AC-8	CIFC FUNDING LTD 2017-2A CL A 144A	D	09/24/2020	J P MORGAN SECURITIES INC		7,455,000	7,500,000	22,046
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A	D	09/22/2020	MORGAN STANLEY CAPITAL SERVICES LLC		13,370,400	13,500,000	33,951
125523-AV-2	CIGNA CORP SER WI		07/14/2020	EXCHANGE		9,996,823	10,000,000	
125523-AZ-3	CIGNA CORP CO GUARNT SER		07/14/2020	EXCHANGE		5,557,712	5,500,000	41,472
125523-BD-1	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		5,065,549	5,000,000	50,396
125523-BH-2	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		9,994,369	10,000,000	222,465
125523-BK-5	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		5,841,773	6,000,000	57,479
125523-BX-7	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		9,968,428	10,000,000	28,194
125523-BZ-2	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		29,901,478	30,000,000	521,250
125523-CB-4	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		9,997,278	10,000,000	125,611
125523-CD-0	CIGNA CORP CO GUARNT SER WI		09/29/2020	EXCHANGE/VARIOUS		4,990,040	5,000,000	50,191
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		07/23/2020	BANK OF AMERICA NA		33,069,575	32,263,000	77,969
172967-KY-6	CITIGRP INC SR NT		06/09/2020	DIRECT PLACEMENT		107,137	100,000	356
172967-LG-4	CITIGRP INC SR NT		05/29/2020	BANK OF MONTREAL		258,115	250,000	707
172967-LP-4	CITIGRP INC SR NT		06/09/2020	DIRECT PLACEMENT		494,510	455,000	5,888
172967-ML-2	CITIGRP INC SR NT		01/22/2020	VARIOUS		10,750,000	10,750,000	
172967-HB-0	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		216,338	185,000	2,205
172967-HS-3	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		44,072	35,000	129
172967-KA-8	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		385,075	345,000	2,644
172967-KJ-9	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		303,365	270,000	2,829
172967-KR-1	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		252,014	210,000	360
174610-AS-4	CITIZENS FINANCIAL GRP SR NT		02/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		14,967,000	15,000,000	
174610-AV-7	CITIZENS FINANCIAL GRP SUB 144A		10/22/2020	VARIOUS		22,012,120	22,000,000	37,811
177376-AF-7	CITRIX SYSTEMS INC SR NT		02/20/2020	BANK OF AMERICA NA		3,377,900	3,400,000	
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A		11/13/2020	BARCLAYS CAPITAL INC		10,000,000	10,000,000	
18055#-BL-5	CLARION LION PROP FUND LP SER A1 SR NT		10/01/2020	BANK OF AMERICA NA		13,000,000	13,000,000	
18055#-BK-7	CLARION LION PROPERTY FUND LP SR NT		09/03/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		08/27/2020	BANK OF AMERICA NA		39,981,572	40,000,000	
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A		10/02/2020	DEUTSCHE BANK SECURITIES INC		24,994,848	25,000,000	
191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT	D	01/08/2020	VARIOUS		14,845,800	15,000,000	
191241-AJ-7	COCA-COLA FEMSA SAB CV CO GUARNT	D	08/26/2020	MORGAN STANLEY CAPITAL SERVICES LLC		11,952,480	12,000,000	

SCHEDULE D - PART 3

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

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19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		08/10/2020	GUGGENHEIM CAPITAL MARKETS		1,832,505	1,935,000	4,766
21873C-AG-8	COLONY AMER FIN LTD 2020-3 CL B 144A		09/17/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,499,614	6,500,000	9,149
20030N-CM-1	COMCAST CORP CO GUARNT		07/21/2020	DIRECT PLACEMENT		976,462	700,000	7,016
20030N-DN-8	COMCAST CORP CO GUARNT		08/11/2020	BANK OF AMERICA NA		448,484	450,000	
20030N-DQ-1	COMCAST CORP CO GUARNT		08/11/2020	WELLS FARGO BANK, N.A.		3,963,920	4,000,000	
20030N-BH-3	COMCAST CORP SR NT		06/09/2020	DIRECT PLACEMENT		296,686	245,000	3,934
20268J-AG-8	COMMONSPIRIT HEALTH SR SEC		10/21/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000	
20469*-AA-0	COMPASS DATACENTERS ISSUER SER 2020-1 CL		06/05/2020	DIRECT PLACEMENT		23,000,000	23,000,000	
209111-FX-6	CON EDISON CO OF NY INC SR NT SER 20A		03/26/2020	BANK OF AMERICA NA		11,224,350	11,250,000	
205887-CF-7	CONAGRA BRANDS INC SR NT		10/07/2020	BANK OF AMERICA NA		197,634	200,000	
20605P-AM-3	CONCHO RES INC CO GUARNT		08/10/2020	BANK OF AMERICA NA		6,983,270	7,000,000	
209115-AE-4	CONSOLIDATED EDISON INC SR NT SER A		11/30/2020	MIZUHO SECURITIES USA INC		699,874	700,000	
21036P-AY-4	CONSTELLATION BRANDS INC CO GUARNT		06/09/2020	DIRECT PLACEMENT		198,303	185,000	1,961
21036P-BF-4	CONSTELLATION BRANDS INC SR NT		04/23/2020	BANK OF AMERICA NA		1,197,612	1,200,000	
210518-DH-6	CONSUMERS ENERGY CO 1ST MTG		03/17/2020	BARCLAYS CAPITAL INC		9,960,600	10,000,000	
210518-DM-5	CONSUMERS ENERGY CO 1ST MTG		12/02/2020	BANK OF NOVA SCOTIA		999,660	1,000,000	
21684A-AF-3	COOPERATIEVE RABOBANK UA CO GUARNT	D	07/21/2020	DIRECT PLACEMENT		775,205	700,000	12,615
21872U-AJ-3	COREVEST AMER FIN LTD 2020-1 CL B 144A		03/05/2020	GOLDMAN, SACHS & CO		28,999,075	29,000,000	19,897
21872U-AL-8	COREVEST AMER FIN LTD 2020-1 CL C 144A		03/05/2020	GOLDMAN, SACHS & CO		23,238,359	23,240,000	16,584
21872U-AN-4	COREVEST AMER FIN LTD 2020-1 CL D 144A		03/05/2020	GOLDMAN, SACHS & CO		18,074,031	18,075,000	14,646
22003B-AL-0	CORP OFFICE PROP LP CO GUARNT		09/10/2020	WELLS FARGO BANK, N.A.		6,959,120	7,000,000	
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		06/24/2020	J P MORGAN SECURITIES INC		47,112,752	47,150,000	
22160K-AN-5	COSTCO WHOLESALE CORP SR NT		04/16/2020	CREDIT SUISSE SECURITIES LLC		448,988	450,000	
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		07/01/2020	INTEREST CAPITALIZATION		1,889	2,047	
G2554#-AC-9	CRANFIELD UNIVERITY SER C SR NT	B	03/03/2020	HSBC SECURITIES INC		12,951,000	12,951,000	
G2554#-AD-7	CRANFIELD UNIVERSITY SER D SR NT	B	03/03/2020	HSBC SECURITIES INC		38,853,000	38,853,000	
22535W-AG-2	CREDIT AGRICOLE LONDON SR NT 144A	D	06/09/2020	CREDIT AGRICOLE		10,000,000	10,000,000	
225313-AM-7	CREDIT AGRICOLE SA SUB 144A	D	10/29/2020	VARIOUS		30,281,300	30,000,000	52,361
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		12/01/2020	INTEREST CAPITALIZATION		663,998	663,998	
225401-AC-2	CREDIT SUISSE GRP AG SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		481,840	440,000	7,432
225401-AP-3	CREDIT SUISSE GRP AG SR NT 144A	D	03/27/2020	CREDIT SUISSE SECURITIES LLC		10,000,000	10,000,000	
225401-AQ-1	CREDIT SUISSE GRP AG SR NT 144A	D	07/10/2020	CREDIT SUISSE SECURITIES LLC		25,151,200	25,000,000	23,758
12655Q-AE-5	CREDIT SUISSE MTG TR 2020-WEST CL B 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		24,078,476	23,500,000	40,086
12655Q-AG-0	CREDIT SUISSE MTG TR 2020-WEST CL C 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		27,202,392	27,000,000	46,057
12655Q-AJ-4	CREDIT SUISSE MTG TR 2020-WEST CL D 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		19,095,202	19,600,000	33,434
12655Q-AM-7	CREDIT SUISSE MTG TR 2020-WEST CL HRR		02/05/2020	CREDIT SUISSE SECURITIES LLC		15,011,006	19,700,000	33,604
22822V-AR-2	CROWN CASTLE INTL CORP SR NT		03/31/2020	MORGAN STANLEY CAPITAL SERVICES LLC		2,975,370	3,000,000	
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		12/01/2020	INTEREST CAPITALIZATION		352,901	352,901	
12725*-AA-7	CTL 2020-03 TR PTC		03/30/2020	DIRECT PLACEMENT		26,050,000	26,050,000	
12724*-AA-8	CTL PASS-THRU TRUST		03/18/2020	DIRECT PLACEMENT		17,700,000	17,700,000	
22966R-AG-1	CUBESMART LP CO GUARNT		09/29/2020	WELLS FARGO BANK, N.A.		6,935,180	7,000,000	
126650-CX-6	CVS HEALTH CORP SR NT		07/21/2020	DIRECT PLACEMENT		589,426	500,000	5,979
126650-DM-9	CVS HEALTH CORP SR NT		08/12/2020	BARCLAYS CAPITAL INC		199,440	200,000	
126650-DN-7	CVS HEALTH CORP SR NT		08/12/2020	BARCLAYS CAPITAL INC		5,990,160	6,000,000	
126650-DP-2	CVS HEALTH CORP SR NT		08/12/2020	BARCLAYS CAPITAL INC		9,995,400	10,000,000	
126650-DQ-0	CVS HEALTH CORP SR NT		12/07/2020	BARCLAYS CAPITAL INC		19,997,600	20,000,000	
23283P-AT-1	CYRUSONE LP/CYRUSONE FIN CO GUARNT		09/15/2020	J P MORGAN SECURITIES INC		4,939,750	5,000,000	
23331A-BN-8	D.R. HORTON INC CO GUARNT		05/01/2020	MIZUHO SECURITIES USA INC		4,994,250	5,000,000	
23331A-BP-3	D.R. HORTON INC CO GUARNT		09/29/2020	MIZUHO SECURITIES USA INC		997,130	1,000,000	
23636A-AZ-4	DANSKE BANK A/S SR NT 144A	D	09/08/2020	BANK OF AMERICA NA		16,000,000	16,000,000	
830867-AA-5	DELTA AIR LINES/SKYMILES SR SEC 144A		09/16/2020	GOLDMAN, SACHS & CO		15,000,000	15,000,000	
830867-AB-3	DELTA AIR LINES/SKYMILES SR SEC 144A		09/16/2020	GOLDMAN, SACHS & CO		13,000,000	13,000,000	
25243Y-AV-1	DIAGEO CAPITAL PLC CO GUARNT	D	06/09/2020	DIRECT PLACEMENT		331,664	275,000	947
25243Y-BC-2	DIAGEO CAPITAL PLC CO GUARNT	D	04/27/2020	BANK OF AMERICA NA		249,080	250,000	
25245B-AA-5	DIAGEO INV CORP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT		6,073	5,000	12
25466A-AR-2	DISCOVER BANK SR NT SER BKNT		02/03/2020	ROYAL BANK OF CANADA		14,968,650	15,000,000	
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		04/09/2020	DIRECT PLACEMENT		19,445,000	20,000,000	
260543-CJ-0	DOW CHEMICAL CO/THE SR NT		07/10/2020	CREDIT SUISSE SECURITIES LLC		6,416,906	5,919,000	59,272
233293-AQ-2	DPL INC SR NT		04/23/2020	EXCHANGE		199,721	200,000	193
26209X-AC-5	DRIVEN BRANDS FNDNG, 2020-2A CL A2 144A		10/29/2020	BARCLAYS CAPITAL INC		20,000,000	20,000,000	
26252E-AE-9	DRYDEN SR LOAN FUND 2018-70A CL B 144A	D	09/30/2020	SOCIETE GENERALE		2,982,000	3,000,000	12,811
127228-AA-8	DUKE ENERGY CAROLINAS CTL PTC		02/10/2020	CGA INVESTMENT MANAGEMENT		49,201,931	49,201,931	
26442L-E*-1	DUKE ENERGY KY SR NT		09/15/2020	KEYBANC CAPITAL MARKETS		12,000,000	12,000,000	

SCHEDULE D - PART 3

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

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26443C-AQ-6	DUKE UNIVERSITY HEALTH SR NT SER 2020		07/16/2020	VARIOUS		9,992,985	9,140,000	38,636
266233-AH-8	DUQUESNE LT HLDGS SR NT 144A		09/17/2020	J P MORGAN SECURITIES INC		1,500,000	1,500,000	
278062-AD-6	EATON CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		341,369	300,000	967
278062-AE-4	EATON CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		5,873	5,000	17
278642-AW-3	EBAY INC SR NT		06/08/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,496,052	1,450,000	10,223
278642-AT-0	EBAY INC SR NT FRN		07/20/2020	ROYAL BANK OF CANADA		502,850	500,000	1,879
278865-BE-9	ECOLAB INC SR NT		03/20/2020	CREDIT SUISSE SECURITIES LLC		9,990,600	10,000,000	
28933B-AB-1	ELM TR 2020-3A CL A2 144A		08/26/2020	KEYBANC CAPITAL MARKETS		13,999,670	14,000,000	
28924A-AB-7	ELM TR 2020-4A CL A2 144A		10/16/2020	KEYBANC CAPITAL MARKETS		18,299,951	18,300,000	
290015-AL-0	ELMWOOD CLO I LTD. 2019-1A CL A2R 144A	D	10/15/2020	PAM DIRECT		8,000,000	8,000,000	
290015-AN-6	ELMWOOD CLO I LTD. 2019-1A CL BR 144A	D	10/15/2020	PAM DIRECT		4,000,000	4,000,000	
29002H-AE-9	ELMWOOD CLO III LTD 2019-3A CL B 144A	D	10/27/2020	PAM DIRECT		250,000	250,000	213
29081P-AF-2	EMBOTELLADORA ANDINA SA SR NT 144A	D	01/15/2020	BANK OF AMERICA NA		11,897,760	12,000,000	
291011-BM-5	EMERSON ELEC CO SR NT		04/27/2020	J P MORGAN SECURITIES INC		4,993,900	5,000,000	
29248H-AA-1	EMPWR FINANCE 2020 LP CO GUARNT 144A	C	09/14/2020	GOLDMAN, SACHS & CO		5,000,000	5,000,000	
29248H-AB-9	EMPWR FINANCE 2020 LP CO GUARNT 144A	C	09/14/2020	GOLDMAN, SACHS & CO		5,000,000	5,000,000	
29248H-AC-7	EMPWR FINANCE 2020 LP CO GUARNT 144A	C	10/22/2020	VARIOUS		10,103,825	10,000,000	9,994
29364W-BF-4	ENTERGY LOUISIANA LLC		11/17/2020	WELLS FARGO BANK, N.A.		549,901	550,000	
29364W-BD-9	ENTERGY LOUISIANA LLC 1ST MTG		11/09/2020	SMBC NIKKO		5,220,650	5,000,000	23,361
29425B-AA-2	EPIC OLEFINS LP SEC		06/30/2020	CITIGROUP GLOBAL MKT INC		15,849,276	15,849,276	
29444U-BD-7	EQUINIX INC SR NT		02/05/2020	J P MORGAN SECURITIES INC		4,686,186	4,605,000	29,306
29444U-BF-2	EQUINIX INC SR NT		06/08/2020	BANK OF AMERICA NA		199,540	200,000	
29444U-BG-0	EQUINIX INC SR NT		07/10/2020	VARIOUS		6,686,055	6,650,000	6,490
29444U-BH-8	EQUINIX INC SR NT		10/22/2020	GOLDMAN, SACHS & CO		8,751,442	8,654,000	63,433
29444U-BL-9	EQUINIX INC SR NT		09/23/2020	GOLDMAN, SACHS & CO		1,998,180	2,000,000	
P3753#-AA-0	ERGON PERU SAC SR SEC	D	07/29/2020	SMBC NIKKO		845,184	845,184	
26884A-BB-8	ERP OPERATING LP SR NT		06/09/2020	DIRECT PLACEMENT		1,865,302	1,500,000	28,125
29717P-AV-9	ESSEX PORTFOLIO LP CO GUARNT		02/04/2020	WELLS FARGO BANK, N.A.		11,955,360	12,000,000	
29717P-AW-7	ESSEX PORTFOLIO LP CO GUARNT		08/10/2020	WELLS FARGO BANK, N.A.		2,624,428	2,650,000	
30041B-AE-6	EVERSANA RECEIVABLES HLDGS SER 2020-1		11/25/2020	DIRECT PLACEMENT		10,000,000	10,000,000	
30040W-AH-1	EVERSOURCE ENERGY SR NT		01/07/2020	BARCLAYS CAPITAL INC		9,981,400	10,000,000	
30040W-AJ-7	EVERSOURCE ENERGY SR NT SER Q		08/11/2020	GOLDMAN, SACHS & CO		249,535	250,000	
30161N-AX-9	EXELON CORP SR NT		03/30/2020	J P MORGAN SECURITIES INC		1,097,734	1,100,000	
30212P-BB-0	EXPEDIA GRP INC SR NT 144A		07/07/2020	J P MORGAN SECURITIES INC		349,990	350,000	
30217A-AC-7	EXPERIAN FINANCE PLC CO GUARNT 144A	D	01/08/2020	VARIOUS		9,893,250	10,000,000	22,535
30225V-B*-7	EXTRA SPACE STORAGE LP SR NT SER A		08/25/2020	WELLS FARGO BANK, N.A.		20,000,000	20,000,000	
30231G-BF-8	EXXON MOBIL CORPORATION SR NT		03/17/2020	CITIGROUP SECURITIES INC		10,000,000	10,000,000	
30231G-BG-6	EXXON MOBIL CORPORATION SR NT		09/29/2020	VARIOUS		5,000,000	5,000,000	
30231G-BK-7	EXXON MOBIL CORPORATION SR NT		03/17/2020	J P MORGAN SECURITIES INC		30,000,000	30,000,000	
313747-AV-9	FEDERAL REALTY INVESTMEN SR NT		06/09/2020	DIRECT PLACEMENT		864,333	820,000	
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		07/15/2020	DIRECT PLACEMENT		11,661,385	11,661,385	
314890-AB-0	FERGUSON FINANCE PLC CO GUARNT 144A		05/28/2020	BANK OF AMERICA NA		10,563,204	10,600,000	
31620R-AJ-4	FIDELITY NATL FINANCIAL		06/09/2020	J P MORGAN SECURITIES INC		598,536	600,000	
316773-DA-5	FIFTH THIRD BANCORP SR NT		04/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,986,210	7,000,000	
31722P-AC-0	FILLMORE PARK CLO, 2018-1A CL A2 144A	D	10/08/2020	PAM DIRECT		7,361,250	7,500,000	30,281
33767J-AG-7	FIRSTKEY HOMES 2020-SFR1 CL D 144A		10/02/2020	MORGAN STANLEY CAPITAL SERVICES LLC		34,999,717	35,000,000	
33767J-AE-2	FIRSTKEY HOMES 2020-SFR1 TR CL C 144A		10/02/2020	MORGAN STANLEY CAPITAL SERVICES LLC		19,999,490	20,000,000	
338135-E#-9	FITCHBURG GAS & ELECTRIC SR NT		09/15/2020	BANK OF AMERICA NA		4,000,000	4,000,000	
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A		05/19/2020	CREDIT SUISSE SECURITIES LLC		10,500,000	10,500,000	
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		08/13/2020	GOLDMAN, SACHS & CO		30,843,750	30,000,000	50,000
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		08/13/2020	GOLDMAN, SACHS & CO		20,425,000	20,000,000	33,333
33882G-AB-4	FLATIRON CLO LTD 2017-1A CL B 144A		09/30/2020	BANK OF AMERICA NA		1,967,500	2,000,000	4,805
33938X-AB-1	FLEX LTD SR NT		08/13/2020	SMBC NIKKO		22,972,600	20,000,000	257,292
33938X-AC-9	FLEX LTD SR NT		08/13/2020	MITSUBISHI TRUST & BANKING CORPORATION		10,929,400	10,000,000	16,667
302445-AE-1	FLIR SYSTEMS INC SR NT		11/19/2020	VARIOUS		33,978,714	33,103,000	127,642
340711-AY-6	FLORIDA GAS TRANSMISSION SR NT 144A		08/19/2020	VARIOUS		36,130,096	35,335,000	59,896
341081-GA-9	FLORIDA PWR & LT CO SR NT FRN		07/28/2020	WELLS FARGO BANK, N.A.		600,000	600,000	
34354P-AF-2	FLOWSERVE CORPORATION SR NT		09/14/2020	BANK OF AMERICA NA		6,328,156	6,350,000	
34490B-AC-8	FOOTBALL 2020-XI TRUST SER C SEC		08/20/2020	BANK OF AMERICA NA		12,000,000	12,000,000	
34490B-AD-6	FOOTBALL 2020-XI TRUST SER D SEC		08/20/2020	BANK OF AMERICA NA		12,000,000	12,000,000	
34490B-AF-1	FOOTBALL 2020-XI TRUST SER F SEC		08/20/2020	BANK OF AMERICA NA		6,000,000	6,000,000	
34533G-AB-5	FORD CREDIT AUTO OWNER TR 2020-B CL A2		06/16/2020	CITIGROUP GLOBAL MKT INC		649,971	650,000	
34533Y-AB-6	FORD CREDIT AUTO OWNER TR 2020-C CL A2		11/17/2020	BANK OF AMERICA NA		999,982	1,000,000	

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
345397-A7-8	FORD MOTOR CREDIT CO LLC SR NT		08/12/2020	CITIGROUP SECURITIES INC		4,999,400	5,000,000	
E5311L-AB-7	FORTINI INVS SA SR SEC SER .	B	03/11/2020	DIRECT PLACEMENT		1,845,820	1,845,820	
35137L-AH-8	FOX CORP SR NT		06/09/2020	EXCHANGE/VARIOUS		400,000	400,000	3,558
35137L-AG-0	FOX CORP SR NT SER WI		06/09/2020	EXCHANGE/VARIOUS		10,670,802	10,655,000	82,115
35137L-AJ-4	FOX CORP SR NT SER WI		04/03/2020	EXCHANGE		195,621	160,000	1,655
35137L-AK-1	FOX CORP SR NT SER WI		04/03/2020	EXCHANGE		202,155	160,000	1,685
354613-AL-5	FRANKLIN RES INC SR NT		12/10/2020	VARIOUS		24,908,623	25,288,000	52,482
35671D-CE-3	FREEPORT-MCMORAN INC CO GUARNT		02/19/2020	J P MORGAN SECURITIES INC		2,500,000	2,500,000	
35671D-CF-0	FREEPORT-MCMORAN INC CO GUARNT		02/19/2020	J P MORGAN SECURITIES INC		2,500,000	2,500,000	
302975-BE-6	FREMF MTG TR 2020-K105 CL B 144A		03/04/2020	BANK OF AMERICA NA		10,528,600	10,000,000	10,786
302975-BG-1	FREMF MTG TR 2020-K105 CL C 144A		03/04/2020	BANK OF AMERICA NA		4,582,688	4,500,000	4,854
30313W-AE-8	FREMF MTG TR 2020-K106 CL B 144A		03/17/2020	BARCLAYS CAPITAL INC		21,440,628	22,000,000	56,642
30313W-AG-3	FREMF MTG TR 2020-K106 CL C 144A		03/17/2020	BARCLAYS CAPITAL INC		13,209,655	14,700,000	37,847
30300S-AS-1	FREMF MTG TR 2020-K737 CL B 144A		01/22/2020	WELLS FARGO BANK, N.A.		11,142,967	11,000,000	29,255
30300S-AU-6	FREMF MTG TR 2020-K737 CL C 144A		01/22/2020	WELLS FARGO BANK, N.A.		5,933,454	6,000,000	15,957
35805B-AA-6	FRESENIUS MED CARE III CO GUARNT 144A	C	01/22/2020	VARIOUS		13,118,035	12,601,000	50,650
35805B-AB-4	FRESENIUS MED CARE III CO GUARNT 144A	C	09/09/2020	J P MORGAN SECURITIES INC		24,924,750	25,000,000	
35905W-AA-9	FRONTERA HOLDING LLC SR SEC		09/30/2020	INTEREST CAPITALIZATION		1,124,268	1,124,268	
360271-AL-4	FULTON FINANCIAL CORP SUB		02/25/2020	SANDLER O'NEILL PARTNERS		5,000,000	5,000,000	
360271-AM-2	FULTON FINANCIAL CORP SUB		02/25/2020	SANDLER O'NEILL PARTNERS		15,000,000	15,000,000	
36321P-AA-8	GALAXY PIPELINE ASSETS SR SEC 144A	D	10/27/2020	HSBC SECURITIES INC		20,000,000	20,000,000	
36321P-AB-6	GALAXY PIPELINE ASSETS SR SEC 144A	D	10/27/2020	CITIGROUP SECURITIES INC		10,000,000	10,000,000	
36321P-AC-4	GALAXY PIPELINE ASSETS SR SEC 144A	D	10/27/2020	HSBC SECURITIES INC		11,000,000	11,000,000	
36166N-AB-9	GE CAPITAL FUNDING LLC CO GUARNT 144A		06/08/2020	MORGAN STANLEY CAPITAL SERVICES LLC		210,148	200,000	660
369550-BM-9	GENERAL DYNAMICS CORP CO GUARNT		03/23/2020	WELLS FARGO BANK, N.A.		19,789,400	20,000,000	
369604-BY-8	GENERAL ELEC CO SR NT		06/08/2020	MORGAN STANLEY CAPITAL SERVICES LLC		150,264	150,000	961
370334-CL-6	GENERAL MILLS INC SR NT		03/31/2020	BANK OF AMERICA NA		1,147,700	1,150,000	
372460-AA-3	GENUINE PARTS CO SR NT		10/27/2020	J P MORGAN SECURITIES INC		11,888,280	12,000,000	
37331N-AJ-0	GEORGIA-PACIFIC LLC SR NT 144A		04/27/2020	GOLDMAN, SACHS & CO		449,910	450,000	
375558-BS-1	GILEAD SCIENCES INC SR NT		09/23/2020	WELLS FARGO BANK, N.A.		21,702,118	21,800,000	
375558-BT-9	GILEAD SCIENCES INC SR NT		09/23/2020	WELLS FARGO BANK, N.A.		4,970,800	5,000,000	
375558-BY-8	GILEAD SCIENCES INC SR NT		09/23/2020	BARCLAYS CAPITAL INC		99,761	100,000	
377373-AL-9	GLAXOSMITHKLINE CAPITAL CO GUARNT	D	09/28/2020	BANK OF AMERICA NA		850,000	850,000	
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	09/02/2020	ROYAL BANK OF CANADA		49,997,635	50,000,000	
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	09/23/2020	DEUTSCHE BANK SECURITIES INC		24,990,530	25,000,000	
378272-AY-4	GLENCORE FUNDING LLC CO GUARNT 144A	C	08/25/2020	VARIOUS		2,965,110	3,000,000	
38141G-XL-3	GOLDMAN SACHS GRP INC SR NT SER VAR		11/16/2020	GOLDMAN, SACHS & CO		2,000,000	2,000,000	
38141G-XM-1	GOLDMAN SACHS GRP INC SR NT SER VAR		12/04/2020	GOLDMAN, SACHS & CO		3,600,000	3,600,000	
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		07/23/2020	DEUTSCHE BANK SECURITIES INC		24,987,495	25,000,000	
38305#-AB-4	GORILLA INVESTOR LLC	A	03/13/2020	DIRECT PLACEMENT		40,000,000	40,000,000	
38822#-AF-9	GRANT THORNTON SR NT		10/30/2020	U.S. BANCORP		5,000,000	5,000,000	
38822#-AH-5	GRANT THORNTON SR NT		10/30/2020	U.S. BANCORP		9,000,000	9,000,000	
38937L-AA-9	GRAY OAK PIPELINE LLC 144A		09/11/2020	MIZUHO SECURITIES USA INC		14,988,300	15,000,000	
38937L-AC-5	GRAY OAK PIPELINE LLC SR NT 144A		09/11/2020	TORONTO DOMINION		14,978,400	15,000,000	
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		06/19/2020	GOLDMAN, SACHS & CO		18,778,936	18,391,000	44,445
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		01/16/2020	GOLDMAN, SACHS & CO		11,095,559	10,883,000	24,336
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		01/16/2020	GOLDMAN, SACHS & CO		10,157,813	10,000,000	22,361
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		02/18/2020	GOLDMAN, SACHS & CO		26,601,250	26,000,000	68,250
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		02/18/2020	GOLDMAN, SACHS & CO		9,174,375	9,000,000	23,625
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		05/22/2020	GOLDMAN, SACHS & CO		10,185,938	10,000,000	23,333
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		09/18/2020	GOLDMAN, SACHS & CO		18,055,171	17,639,000	42,628
36264K-AV-2	GS MTG SECURITIES TR 2020-GSA2 CL A5		12/17/2020	GOLDMAN, SACHS & CO		7,724,685	7,500,000	11,737
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		12/01/2020	VARIOUS		1,293	23,634	
36256#-AA-9	GSRP PORTFOLIO I LLC		01/30/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		15,000,000	15,000,000	
406216-BL-4	HALLIBURTON CO SR NT		02/19/2020	MIZUHO SECURITIES USA INC		9,997,400	10,000,000	
406375-AA-3	HALSEYPOINT CLO 2019-1A CL A1A1 144A	D	11/24/2020	PAM DIRECT		10,630,113	10,650,000	16,893
40638U-AA-7	HALSEYPOINT CLO 2020-3A CL A1A 144A	D	10/21/2020	PAM DIRECT		9,975,000	10,000,000	
40638U-AC-3	HALSEYPOINT CLO 3 2020-3A CL A2 144A	D	10/21/2020	PAM DIRECT		5,000,000	5,000,000	
41154X-AG-0	HARBOR PARK CLO LTD 2018-1A CL B1 144A	D	10/02/2020	ROYAL BANK OF CANADA		741,938	750,000	3,204
41242*-BV-3	HARDWOOD FDG LLC SR NT		06/30/2020	JP MORGAN SECURITIES LLC		13,000,000	13,000,000	
41242*-BY-7	HARDWOOD FDG LLC SR NT		06/30/2020	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	
41652P-AC-3	HARTFORD HEALTHCARE CORP SR NT		01/23/2020	CITIGROUP GLOBAL MKTS INC		5,590,000	5,590,000	
418056-AX-5	HASBRO INC SR NT		01/17/2020	J P MORGAN SECURITIES INC		1,516,350	1,500,000	7,875

SCHEDULE D - PART 3

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

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404119-CA-5	HCA INC CO GUARNT		02/11/2020	J P MORGAN SECURITIES INC		5,000,000	5,000,000	
42225U-AH-7	HEALTHCARE TR OF AMER CO GUARNT		09/14/2020	WELLS FARGO BANK, N.A.		29,758,800	30,000,000	
42249#-AC-3	HEALTHPARTNERS, INC SER 2020		05/07/2020	DIRECT PLACEMENT		10,000,000	10,000,000	
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		06/15/2020	CREDIT SUISSE SECURITIES LLC		5,999,603	6,000,000	
42711A-AA-7	HERCULES CAP FNDG TR 2019-1A CL A 144A		09/14/2020	BAIRD, ROBERT W. & CO INCORP		5,046,875	5,000,000	16,983
427096-B*-2	HERCULES CAPITAL SR NT SER 20-2		11/04/2020	DIRECT PLACEMENT		1,000,000	1,000,000	
427096-A#-9	HERCULES CAPITAL SR NT SER B		06/03/2020	DIRECT PLACEMENT		5,019,231	5,019,231	
427096-A@-1	HERCULES CAPITAL, INC		02/05/2020	DIRECT PLACEMENT		3,680,769	3,680,769	
427866-BB-3	HERSHEY CO SR NT		06/09/2020	DIRECT PLACEMENT		1,021,979	950,000	1,319
428291-AN-8	HEXCEL CORP SR NT		01/16/2020	BAIRD, ROBERT W. & CO INCORP		2,024,349	1,912,000	32,727
43148#-AA-7	HILL TOP ENERGY CTR SR SEC NT DUE 2029		03/02/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,200,000	1,200,000	
437076-CA-8	HOME DEPOT INC SR NT		03/26/2020	J P MORGAN SECURITIES INC		1,791,234	1,800,000	
43761A-D#-0	HOMESERVE PLC SR NT	D	08/20/2020	HSBC SECURITIES INC		10,000,000	10,000,000	
43761A-E*-3	HOMESERVE PLC SR NT	D	08/20/2020	HSBC SECURITIES INC		5,000,000	5,000,000	
438516-CC-8	HONEYWELL INTL SR NT		08/17/2020	GOLDMAN, SACHS & CO		150,000	150,000	
44107T-AZ-9	HOST HOTELS & RESORTS LP SR NT SER I		08/11/2020	J P MORGAN SECURITIES INC		987,020	1,000,000	
42824C-BK-4	HP ENTERPRISE CO SR NT		07/14/2020	VARIOUS		17,218,950	17,250,000	
40434L-AA-3	HP INC SR NT		06/09/2020	BNP PARIBAS SECURITIES CORP		19,953,800	20,000,000	
404280-CG-2	HSBC HLDGS PLC SR NT	D	05/28/2020	HSBC SECURITIES INC		2,400,000	2,400,000	
404280-CM-9	HSBC HLDGS PLC SR NT	D	11/17/2020	HSBC SECURITIES INC		3,650,000	3,650,000	
44509P-AA-6	HUMBOLDT AMERICAS, LLC SER6 REG D		12/22/2020	DIRECT PLACEMENT		10,000,000	10,000,000	
446150-AM-6	HUNTINGTON BANCSHARES SR NT		06/09/2020	DIRECT PLACEMENT		160,549	145,000	258
446150-AS-3	HUNTINGTON BANCSHARES SR NT		07/27/2020	VARIOUS		27,246,580	27,000,000	86,771
446413-AP-1	HUNTINGTON INGALLS INDUS SR NT 144A		03/26/2020	J P MORGAN SECURITIES INC		19,999,200	20,000,000	
G4706#-AB-4	ICON INVESTMENTS FIVE ULTD CO SR NT	D	12/08/2020	CITIBANK NA		36,000,000	36,000,000	
G4706#-AC-2	ICON INVESTMENTS FIVE ULTD CO SR NT	D	12/08/2020	CITIBANK NA		6,000,000	6,000,000	
45167R-AG-9	IDEX CORP SR NT		04/27/2020	BANK OF AMERICA NA		14,973,000	15,000,000	
44953@-AB-9	IFM COLONIAL PIPELINE 2 LLC		01/15/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		50,000,000	50,000,000	
45256#-AB-8	IMPACT CIL PARENT LLC		12/17/2020	DIRECT PLACEMENT		19,039,150	19,039,150	
45434L-2A-1	INDIAN RAILWAY FINANCE SR NT 144A	D	02/06/2020	MITSUBISHI TRUST & BANKING CORPORATION		20,000,000	20,000,000	
455434-BQ-2	INDIANAPOLIS PWR & LT NT 144A		06/09/2020	DIRECT PLACEMENT		36,200	30,000	
45674C-AA-1	INFOR INC SR NT 144A		06/02/2020	MIZUHO SECURITIES USA INC		10,837,197	10,850,000	
45866F-AL-8	INTERCONTINENTALEXCHANGE SR NT		05/18/2020	WELLS FARGO BANK, N.A.		4,924,800	5,000,000	
45866F-AN-4	INTERCONTINENTALEXCHANGE SR NT		08/17/2020	WELLS FARGO BANK, N.A.		2,339,637	2,350,000	
461070-AS-3	INTERSTATE PWR & LT SR NT		05/26/2020	MITSUBISHI TRUST & BANKING CORPORATION		4,978,750	5,000,000	
46124H-AA-4	INTUIT INC		06/25/2020	BANK OF AMERICA NA		399,904	400,000	
46124H-AC-0	INTUIT INC SR NT		06/25/2020	BANK OF AMERICA NA		2,847,321	2,850,000	
46128M-AN-1	INVERSIONES CMPC SA CO GUARNT 144A	D	01/08/2020	J P MORGAN SECURITIES INC		11,980,200	12,000,000	
462613-AN-0	IPALCO ENTERPRISES INC SEC 144A		04/08/2020	J P MORGAN SECURITIES INC		249,773	250,000	
46653K-AA-6	JAB HLDGS BV CO GUARNT 144A	D	11/18/2020	BANK OF AMERICA NA		498,440	500,000	
466313-AJ-2	JABIL INC SR NT		01/15/2020	BANK OF AMERICA NA		10,015,460	10,000,000	600
466313-AK-9	JABIL INC SR NT		07/06/2020	BNP PARIBAS SECURITIES CORP		2,978,340	3,000,000	
47015P-AD-0	JAMAICA DIVERSIFIED PYMT RIGHTS CO	D	09/30/2020	DIRECT PLACEMENT		60,000,000	60,000,000	
47047L-AA-7	JAMESTOWN CLO LTD 2018-6RA CL A1 144A	D	11/03/2020	PAM DIRECT		492,750	500,000	190
47050E-AA-7	JAMESTOWN CLO LTD 2020-15A CL A 144A	D	12/11/2020	PAM DIRECT		600,000	600,000	1,603
46667@-AA-3	JH EXGEN HOLDINGS LLC SEC		03/25/2020	CITIBANK NA		25,000,000	25,000,000	
832696-AS-7	JM SMUCKER CO SR NT		03/10/2020	WELLS FARGO BANK, N.A.		4,953,700	5,000,000	990
478160-AL-8	JOHNSON & JOHNSON		06/09/2020	DIRECT PLACEMENT		105,347	76,000	167
478160-CP-7	JOHNSON & JOHNSON SR NT		08/20/2020	J P MORGAN SECURITIES INC		699,524	700,000	
47837R-AA-8	JOHNSON CONTROLS/TYCO FI SR NT		09/08/2020	BANK OF AMERICA NA		3,439,271	3,450,000	
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		12/01/2020	INTEREST CAPITALIZATION		303,537	303,537	
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		03/17/2020	WELLS FARGO BANK, N.A.		24,135,135	23,985,228	41,974
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		01/24/2020	J P MORGAN SECURITIES INC		12,734,375	12,500,000	35,243
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		01/24/2020	J P MORGAN SECURITIES INC		41,922,500	41,000,000	115,597
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		02/19/2020	J P MORGAN SECURITIES INC		16,837,734	16,500,000	43,313
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		02/19/2020	J P MORGAN SECURITIES INC		28,660,625	28,000,000	73,500
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		06/19/2020	J P MORGAN SECURITIES INC		7,189,219	7,000,000	16,917
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		07/21/2020	J P MORGAN SECURITIES INC		15,468,750	15,000,000	36,250
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		07/21/2020	J P MORGAN SECURITIES INC		15,393,750	15,000,000	36,250
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		07/21/2020	J P MORGAN SECURITIES INC		20,625,000	20,000,000	48,333
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		09/18/2020	J P MORGAN SECURITIES INC		19,445,313	19,000,000	45,917
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		02/21/2020	J P MORGAN SECURITIES INC		12,073,125	11,750,000	30,844
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		07/24/2020	J P MORGAN SECURITIES INC		20,665,625	20,000,000	48,333

SCHEDULE D - PART 3

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

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46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		07/24/2020	J P MORGAN SECURITIES INC		5,639,429	5,491,000	13,270
46625H-JE-1	JPMORGAN CHASE & CO SR NT		05/29/2020	MILLENNIUM ADVISORS		263,495	250,000	1,557
46647P-AA-4	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		175,179	145,000	1,699
46647P-AN-6	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		202,418	175,000	2,425
46647P-BV-7	JPMORGAN CHASE & CO SR NT		11/12/2020	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
48126B-AA-1	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		355,451	260,000	5,655
46647P-AL-0	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT		109,826	95,000	167
46625H-JY-7	JPMORGAN CHASE & CO SUB		06/09/2020	DIRECT PLACEMENT		49,585	45,000	392
46625H-RX-0	JPMORGAN CHASE & CO SUB		06/09/2020	DIRECT PLACEMENT		175,173	160,000	
46647P-BP-0	JPMORGAN CHASE & CO SUB FRN		05/06/2020	J P MORGAN SECURITIES INC		5,750,000	5,750,000	
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		07/30/2020	J P MORGAN SECURITIES INC		34,514,286	33,438,000	83,595
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		07/30/2020	J P MORGAN SECURITIES INC		5,740,738	5,582,000	13,955
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		07/30/2020	J P MORGAN SECURITIES INC		6,773,214	6,562,000	16,405
48203R-AN-4	JUNIPER NETWORKS INC SR NT		12/03/2020	BARCLAYS CAPITAL INC		249,940	250,000	
48305Q-AD-5	KAISER FOUNDATION HOSPIT CO GUARNT		06/09/2020	DIRECT PLACEMENT		937,653	760,000	2,628
48661Q-AC-5	KAYNE CLO 2020-9A CL A2 144A	D	10/30/2020	PAM DIRECT		5,400,000	5,400,000	
491674-BG-1	KENTUCKY UTILITIES 1ST MTG		06/09/2020	DIRECT PLACEMENT		469,509	360,000	1,538
491674-BL-0	KENTUCKY UTILITIES CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		161,735	135,000	984
491674-BM-8	KENTUCKY UTILITIES CO 1ST MTG		05/19/2020	BARCLAYS CAPITAL INC		4,975,450	5,000,000	
49271V-AJ-9	KEURIG DR PEPPER INC CO GUARNT		04/07/2020	BANK OF AMERICA NA		2,693,061	2,700,000	
49338L-AB-9	KEYSIGHT TECHNOLOGIES SR NT		07/15/2020	BARCLAYS CAPITAL INC		14,585,643	12,900,000	125,542
49338L-AF-0	KEYSIGHT TECHNOLOGIES SR NT		01/13/2020	WELLS FARGO BANK, N.A.		5,057,200	5,000,000	34,583
G1265*-AA-9	KEYSTONE TERMINAL HLDGS LLC SEC		06/19/2020	DIRECT PLACEMENT		12,452,463	12,676,566	
49427R-AP-7	KILROY REALTY LP CO GUARNT		01/16/2020	VARIOUS		4,990,500	5,000,000	49,986
49427R-AL-6	KILROY REALTY LP SR NT		04/06/2020	SUSQUEHANNA FINANCIAL GROUP		4,982,350	5,000,000	4,253
49427R-C*-1	KILROY REALTY SR NT		04/28/2020	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
494368-CA-9	KIMBERLY-CLARK CORP SR NT		01/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,246,000	1,250,000	
49446R-AR-0	KIMCO REALTY CORP SR NT		06/09/2020	DIRECT PLACEMENT		193,148	195,000	1,316
49446R-AU-3	KIMCO REALTY CORP SR NT		06/09/2020	DIRECT PLACEMENT		162,231	160,000	1,760
49456B-AR-2	KINDER MORGAN INC CO GUARNT		07/27/2020	J P MORGAN SECURITIES INC		14,859,000	15,000,000	
G5264#-AK-5	KINGSPAN SEC LTD SR NT	D	12/11/2020	BANK OF AMERICA NA		30,000,000	30,000,000	
G5264#-AM-1	KINGSPAN SEC LTD SR NT	B	12/11/2020	BANK OF AMERICA NA		30,942,600	30,942,600	
G5264#-AN-9	KINGSPAN SEC LTD SR NT	B	12/11/2020	BANK OF AMERICA NA		19,041,600	19,041,600	
N42816-CJ-2	KONINKLIJKE VOPAK NV SER C SUB	D	10/01/2020	MIZUHO SECURITIES USA INC		7,000,000	7,000,000	
N42816-CA-1	KONINKLIJKE VOPAK NV SR NT SER BB	D	12/21/2020	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	
N42816-CD-5	KONINKLIJKE VOPAK NV SR NT SER EE	D	12/21/2020	MIZUHO SECURITIES USA INC		1,000,000	1,000,000	
N42816-CG-8	KONINKLIJKE VOPAK NV SUB SER A	D	12/21/2020	MIZUHO SECURITIES USA INC		10,000,000	10,000,000	
N42816-CH-6	KONINKLIJKE VOPAK NV SUB SER B	D	12/21/2020	MIZUHO SECURITIES USA INC		10,000,000	10,000,000	
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT		02/27/2020	BARCLAYS CAPITAL INC		494,840	500,000	3,792
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT		09/30/2020	JP MORGAN SECURITIES LLC		25,000,000	25,000,000	
502431-AK-5	L3HARRIS TECH INC SR NT		05/05/2020	EXCHANGE		3,410,371	3,419,000	58,897
502431-AN-9	L3HARRIS TECH INC SR NT		11/10/2020	MORGAN STANLEY CAPITAL SERVICES LLC		9,996,200	10,000,000	
502431-AM-1	L3HARRIS TECH INC SR NT SER WI		05/05/2020	EXCHANGE		45,029,754	45,000,000	770,000
50540R-AW-2	LABORATORY CORP OF AMER SR NT		01/10/2020	J P MORGAN SECURITIES INC		4,033,480	4,000,000	16,061
518058-AB-4	LASALLE PROPERTY SR NT		02/13/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
501978-AA-4	LCPA TAXABLE LEASE REV CTL		10/13/2020	DIRECT PLACEMENT		5,032,357	5,032,357	
52532X-AC-9	LEIDOS INC CO GUARNT 144A		05/07/2020	VARIOUS		9,964,200	10,000,000	
52532X-AE-5	LEIDOS INC CO GUARNT 144A		05/07/2020	CITIGROUP SECURITIES INC		19,743,200	20,000,000	
52532X-AG-0	LEIDOS INC CO GUARNT 144A		10/05/2020	CITIGROUP SECURITIES INC		39,806,800	40,000,000	
526107-AE-7	LENNOX INTL INC CO GUARNT		07/22/2020	J P MORGAN SECURITIES INC		6,993,560	7,000,000	
526107-AF-4	LENNOX INTL INC CO GUARNT		07/22/2020	J P MORGAN SECURITIES INC		7,577,580	7,600,000	
529043-AE-1	LEXINGTON REALTY TR SR NT		08/14/2020	WELLS FARGO BANK, N.A.		14,884,950	15,000,000	
53227J-AC-8	LIFE STORAGE LP CO GUARNT		09/09/2020	WELLS FARGO BANK, N.A.		298,572	300,000	
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		12/29/2020	DEUTSCHE BANK SECURITIES INC		320,427	320,528	2,137
502084-A*-7	LMRK ISSUER CO, LLC ABS		01/15/2020	DIRECT PLACEMENT		20,000,000	20,000,000	
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	10/29/2020	GOLDMAN, SACHS & CO		8,996,279	9,000,000	
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A	C	12/10/2020	GOLDMAN, SACHS & CO		9,999,479	10,000,000	
539830-BB-4	LOCKHEED MARTIN CORP SR NT		09/29/2020	DIRECT PLACEMENT		113,054	90,000	977
548661-DU-8	LOWE'S COS INC SR NT		03/24/2020	J P MORGAN SECURITIES INC		9,951,800	10,000,000	
548661-DX-2	LOWE'S COS INC SR NT		10/07/2020	WELLS FARGO BANK, N.A.		1,698,793	1,700,000	
50247G-AA-4	LV STADIUM EVENTS CO SER A		06/30/2020	BANK OF AMERICA NA		30,000,000	30,000,000	
50249A-AG-8	LYB INT FINANCE III CO GUARNT		10/07/2020	CREDIT SUISSE SECURITIES LLC		14,901,250	15,000,000	313
559080-AQ-9	MAGELLAN MIDSTREAM PARTN SR NT		05/06/2020	J P MORGAN SECURITIES INC		6,991,600	7,000,000	

SCHEDULE D - PART 3

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

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56607B-AA-2	MARBLE POINT CLO LTD 2019-2A CL AN 144A	D	10/01/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,991,600	4,000,000	14,559
56606C-AA-1	MARBLE POINT CLO LTD 2020-1A CL A 144A	D	12/11/2020	PAM DIRECT		3,071,130	3,100,000	1,417
56845N-AA-8	MARINER CLO LLC 2020-8A CL A 144A	D	09/23/2020	J P MORGAN SECURITIES INC		9,975,000	10,000,000	123,957
571903-BF-9	MARRIOTT INTL SR NT SER GG		11/10/2020	VARIOUS		2,201,646	2,100,000	18,171
571676-AJ-4	MARS INC SR NT 144A		07/13/2020	J P MORGAN SECURITIES INC		449,370	450,000	
571676-AN-5	MARS INC SR NT 144A		08/18/2020	VARIOUS		33,333,581	33,350,000	785
573284-AV-8	MARTIN MARIETTA MATERIAL SR NT		03/05/2020	DEUTSCHE BANK SECURITIES INC		4,943,200	5,000,000	
574599-BP-0	MASCORP SR NT		10/08/2020	VARIOUS		15,381,206	15,390,000	4,708
575634-AU-4	MASSACHUSETTS ELEC SR NT 144A		11/19/2020	BANK OF AMERICA NA		5,000,000	5,000,000	
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20		03/25/2020	J P MORGAN SECURITIES INC		14,889,900	15,000,000	
58174#-AF-1	MCKINSEY & COMPANY INC SR NT SER C		06/11/2020	BANK OF AMERICA NA		15,000,000	15,000,000	
58174#-AG-9	MCKINSEY & COMPANY INC SR NT SER D		06/11/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
552676-AT-5	MDC HLDGS INC SR NT		01/06/2020	CITIGROUP SECURITIES INC		25,000,000	25,000,000	
55396#-AA-0	MEC HOLDINGS LLC SEC		07/20/2020	SMBC NIKKO		10,000,000	10,000,000	
58506Y-AS-1	MEDSTAR HEALTH INC SEC SER 20A		01/09/2020	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
58843*-AE-9	MERCHANTS AUTOMOTIVE GRP INC SER C		07/31/2020	DIRECT PLACEMENT		5,000,000	5,000,000	
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A		06/29/2020	HSBC SECURITIES INC		8,485,125	8,500,000	
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A		12/15/2020	VARIOUS		4,101,435	4,164,512	
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B		12/15/2020	VARIOUS		1,278,731	1,339,472	
595017-AV-6	MICROCHIP TECHNOLOGY INC SR SEC 144A		12/17/2020	J P MORGAN SECURITIES INC		1,001,680	1,000,000	108
595112-BR-3	MICRON TECHNOLOGY INC SR NT		04/21/2020	MORGAN STANLEY CAPITAL SERVICES LLC		350,000	350,000	
594918-BC-7	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		96,909	80,000	848
594918-BS-2	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		435,911	365,000	3,953
594918-CD-4	MICROSOFT CORP SR NT		09/29/2020	EXCHANGE/VARIOUS		563,569	553,000	
59523U-AR-8	MID-AMERICA APARTMENTS SR NT		01/17/2020	VARIOUS		475,418	475,000	2,032
59562E-AH-8	MIDAMERICAN ENERGY SR MTN DTD 10/06/06		06/09/2020	DIRECT PLACEMENT		27,312	20,000	342
59801M-AA-6	MIDOCEAN CREDIT CLO 2018-8A CL A1 144A	D	09/29/2020	ROYAL BANK OF CANADA		2,156,020	2,180,000	3,568
606822-BS-2	MITSUBISHI UFJ FIN GRP	D	07/13/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,000,000	15,000,000	
606822-BU-7	MITSUBISHI UFJ FIN GRP SR NT	D	07/13/2020	MITSUBISHI TRUST & BANKING CORPORATION		10,000,000	10,000,000	
60687Y-BH-1	MIZUHO FINANCIAL GRP SR NT	D	07/06/2020	MIZUHO SECURITIES USA INC		15,000,000	15,000,000	
609207-AV-7	MONDELEZ INTL SR NT		06/30/2020	CITIGROUP GLOBAL MKT INC		499,930	500,000	
609207-AW-5	MONDELEZ INTL SR NT		09/30/2020	BANK OF AMERICA NA		14,452,950	15,000,000	44,844
609207-AX-3	MONDELEZ INTL SR NT		09/02/2020	U.S. BANCORP		1,489,530	1,500,000	
609207-AY-1	MONDELEZ INTL SR NT		09/30/2020	BARCLAYS CAPITAL INC		19,953,000	20,000,000	
615369-AU-9	MOODY'S CORPORATION SR NT		08/04/2020	BANK OF AMERICA NA		2,974,650	3,000,000	
61692B-BP-4	MORGAN STANLEY CPTL I TR 2020-HR8 CL A4		07/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,089,806	3,000,000	5,103
617446-8N-2	MORGAN STANLEY SR NT		03/19/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000	
61744Y-AK-4	MORGAN STANLEY SR NT FRN		07/21/2020	DIRECT PLACEMENT		682,494	600,000	10,270
617446-8T-9	MORGAN STANLEY SR NT MTN DTD 11/13/20		11/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		250,000	250,000	
617446-8G-7	MORGAN STANLEY SR NT SER GMTN		06/09/2020	DIRECT PLACEMENT		227,906	195,000	3,072
617700-A*-0	MORNINGSTAR INC SR NT		10/26/2020	JP MORGAN SECURITIES LLC		7,000,000	7,000,000	
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		06/12/2020	DEUTSCHE BANK SECURITIES INC		3,899,158	3,900,000	
620076-BT-5	MOTOROLA SOLUTIONS INC SR NT		08/10/2020	GOLDMAN, SACHS & CO		9,980,200	10,000,000	
55336V-BM-1	MPLX LP SR NT		05/22/2020	EXCHANGE		616,399	600,000	11,113
55336V-BN-9	MPLX LP SR NT		05/22/2020	EXCHANGE		30,095,522	30,000,000	605,625
55336V-BP-4	MPLX LP SR NT		05/22/2020	EXCHANGE		199,361	200,000	4,940
55336V-BQ-2	MPLX LP SR NT		08/11/2020	ROYAL BANK OF CANADA		4,995,650	5,000,000	
57636Q-AP-9	MSTRCARD INC SR NT		03/24/2020	CITIGROUP SECURITIES INC		499,030	500,000	
57636Q-AQ-7	MSTRCARD INC SR NT		03/24/2020	CITIGROUP SECURITIES INC		995,760	1,000,000	
623115-AF-9	MT SINAI HOSPITAL NT SER 2020		09/16/2020	CITIGROUP GLOBAL MKTS INC		6,000,000	6,000,000	
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		07/13/2020	CREDIT SUISSE SECURITIES LLC		11,998,579	12,000,000	
G6363#-AJ-6	NAC AVIATION 29 DAC SER I SR NT	D	02/27/2020	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000	
G6363#-AK-3	NAC AVIATION 29 DAC SER J SR NT	D	02/27/2020	CITIGROUP GLOBAL MKT INC		35,000,000	35,000,000	
G6363#-AL-1	NAC AVIATION 29 DAC SER K SR NT	D	02/27/2020	CITIGROUP GLOBAL MKT INC		10,000,000	10,000,000	
631005-BJ-3	NARRAGANSETT ELEC SR NT 144A		04/07/2020	CITIGROUP SECURITIES INC		7,000,000	7,000,000	
63111X-AC-5	NASDAQ INC SR NT		12/07/2020	J P MORGAN SECURITIES INC		250,000	250,000	
62883*-AB-8	NATF AMERICA LLC #2		04/08/2020	DIRECT PLACEMENT		5,000,000	5,000,000	
62883*-AC-6	NATF AMERICA LLC #3		09/30/2020	DIRECT PLACEMENT		12,500,000	12,500,000	
62883*-AA-0	NATF AMERICA LLC SER 1		03/06/2020	DIRECT PLACEMENT		22,500,000	22,500,000	
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A		01/07/2020	STIFEL, NICOLAUS & CO INCORPORATED		1,576,380	1,500,000	7,800
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		07/23/2020	VARIOUS		676,841	675,964	136
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		02/07/2020	GOLDMAN, SACHS & CO		378,478	378,139	343
64129K-AY-3	NEUBERGER BERMAN CLO 2013-15A CL BR 144A	D	10/08/2020	PAM DIRECT		493,650	500,000	2,406

SCHEDULE D - PART 3

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

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641423-BU-1	NEVADA POWER CO GEN REF MTG SER R		06/09/2020	DIRECT PLACEMENT		28,285	20,000	563
644188-BG-8	NEW ENGLAND PWR CO SR NT 144A		10/01/2020	SMBC NIKKO		20,000,000	20,000,000	
645869-H@-0	NEW JERSEY NATURAL GAS CO SEC		09/01/2020	PNC BANK NA		15,000,000	15,000,000	
646025-E*-3	NEW JERSEY RESOURCES CORP SR NT		09/01/2020	PNC BANK NA		16,000,000	16,000,000	
64831J-AB-5	NEW RES ADV REC 2020-APT1 CL BT1 144A		12/17/2020	BARCLAYS CAPITAL INC		2,999,995	3,000,000	
64831J-AC-3	NEW RES ADV REC 2020-APT1 CL CT1 144A		12/17/2020	BARCLAYS CAPITAL INC		3,500,000	3,500,000	
64831J-AD-1	NEW RES ADV REC 2020-APT1 CL DT1 144A		12/17/2020	BARCLAYS CAPITAL INC		3,749,997	3,750,000	
62942Q-CS-0	NEW RES ADV REC 2020-T1 CL BT1 144A		08/18/2020	BARCLAYS CAPITAL INC		3,685,994	3,686,000	
62942Q-CT-8	NEW RES ADV REC 2020-T1 CL CT1 144A		08/18/2020	BARCLAYS CAPITAL INC		1,699,998	1,700,000	
62942Q-CU-5	NEW RES ADV REC 2020-T1 CL DT1 144A		08/18/2020	BARCLAYS CAPITAL INC		7,500,995	7,501,000	
62942Q-CX-9	NEW RES ADV REC 2020-T2 CL BT2 144A		09/10/2020	BARCLAYS CAPITAL INC		2,135,994	2,136,000	
62942Q-CY-7	NEW RES ADV REC 2020-T2 CL CT2 144A		09/10/2020	BARCLAYS CAPITAL INC		3,726,993	3,727,000	
62942Q-CZ-4	NEW RES ADV REC 2020-T2 CL DT2 144A		09/10/2020	BARCLAYS CAPITAL INC		4,499,991	4,500,000	
62942Q-DC-4	NEW RES ADV REC 2020-T3 CL BT3 144A		10/01/2020	BARCLAYS CAPITAL INC		3,075,994	3,076,000	
62942Q-DD-2	NEW RES ADV REC 2020-T3 CL CT3 144A		10/01/2020	BARCLAYS CAPITAL INC		1,849,998	1,850,000	
62942Q-DE-0	NEW RES ADV REC 2020-T3 CL DT3 144A		10/01/2020	BARCLAYS CAPITAL INC		4,000,000	4,000,000	
64952W-DT-7	NEW YORK LIFE GLBL FDG SR SEC 144A		10/14/2020	CITIGROUP GLOBAL MKT INC		349,720	350,000	
65120F-AD-6	NEWCREST FINANCE PTY LTD CO GUARNT 144A	D	06/24/2020	VARIOUS		11,775,863	11,690,000	6,560
65342Q-AK-8	NEXTERA ENERGY OPERATING CO GUARNT 144A		01/08/2020	CITIGROUP GLOBAL MKT INC		3,757,500	3,600,000	81,724
65364U-AP-1	NIAGARA MOHAWK PWR SR NT 144A		06/23/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SEC		11/18/2020	JEFFERIES LLC		15,000,000	15,000,000	
654106-AM-5	NIKE INC SR NT		03/25/2020	BANK OF AMERICA NA		498,315	500,000	
65473P-AK-1	NISOURCE INC SR NT		08/12/2020	CREDIT SUISSE SECURITIES LLC		149,628	150,000	
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		01/28/2020	DIRECT PLACEMENT		11,200,000	11,200,000	
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		01/28/2020	DIRECT PLACEMENT		2,700,000	2,700,000	
G12638-AA-9	NORDIC INFRAST SEC SER BID2	D	04/10/2020	DIRECT PLACEMENT		4,883,790	4,972,347	
G1262*-AD-6	NORDIC INFRSTRCT SR SEC FRN	D	12/30/2020	DIRECT PLACEMENT		553,672	553,672	
W7000#-AA-4	NORDION ENERGI AB SEC	B	01/21/2020	NATWEST MARKET SECURITIES INC		29,841,202	29,841,202	
655664-AT-7	NORDSTROM INC SR NT		01/07/2020	CITIGROUP GLOBAL MKT INC		2,044,220	2,000,000	15,313
655844-BR-8	NORFOLK SOUTHERN CORP SR NT		06/09/2020	DIRECT PLACEMENT		56,960	45,000	791
666807-BH-4	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT		564,694	440,000	
666807-BS-0	NORTHROP GRUMMAN CORP SR NT		03/19/2020	J P MORGAN SECURITIES INC		4,979,950	5,000,000	
666807-BD-3	NORTHROP GRUMMAN SYSTEMS SR NT		06/09/2020	DIRECT PLACEMENT		6,505	5,000	11
667469-AA-8	NORTHWEST FLORIDA TIMBER SR NT 144A		08/13/2020	J P MORGAN SECURITIES INC		9,796,855	8,970,000	184,633
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A		05/06/2020	CANTOR FITZGERALD & COMPANY		5,802,069	5,884,591	8,895
62979*-AC-1	NSA OP LP SR NT		10/22/2020	KEYBANC CAPITAL MARKETS		7,000,000	7,000,000	
67021C-AP-2	NSTAR ELEC CO SR NT		03/23/2020	MITSUBISHI TRUST & BANKING CORPORATION		6,961,640	7,000,000	
670346-AS-4	NUCOR CORP SR NT		05/20/2020	WELLS FARGO BANK, N.A.		6,980,470	7,000,000	
67079B-AA-8	NUTRITION & BIOSCIENCES SR NT 144A		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		200,000	200,000	
67079B-AC-4	NUTRITION & BIOSCIENCES SR NT 144A		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,999,930	7,000,000	
67079B-AD-2	NUTRITION & BIOSCIENCES SR NT 144A		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		9,999,800	10,000,000	
62944T-AF-2	NVR INC SR NT		12/01/2020	VARIOUS		26,360,647	26,300,000	1,950
62954H-AC-2	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	04/29/2020	BANK OF AMERICA NA		1,497,015	1,500,000	
62954H-AD-0	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	04/29/2020	GOLDMAN, SACHS & CO		1,745,590	1,750,000	
62954H-AE-8	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	07/14/2020	SEAPORT GLOBAL HOLDINGS LLC		5,284,850	5,000,000	28,125
649322-AH-7	NY & PRESBYTERIAN HOSPIT NT		09/10/2020	VARIOUS		8,870,838	8,985,000	9,335
649840-CS-2	NY STATE ELEC & GAS SR NT 144A		09/23/2020	MIZUHO SECURITIES USA INC		11,968,560	12,000,000	
67103H-AJ-6	O'REILLY AUTOMOTIVE INC SR NT		03/25/2020	J P MORGAN SECURITIES INC		9,995,900	10,000,000	
670859-AB-3	OCP CLO LTD 2020-20A CL A2 144A	D	10/27/2020	PAM DIRECT		5,750,000	5,750,000	
670859-AC-1	OCP CLO LTD 2020-20A CL B1 144A	D	10/27/2020	PAM DIRECT		9,000,000	9,000,000	
675920-AA-0	OCTAGON INV PRTNRS 30 2017-1A CL A1 144A	D	11/19/2020	PAM DIRECT		249,250	250,000	363
67573L-AE-9	OCTAGON INV PRTNRS 43 2019-1A CL B 144A	D	12/01/2020	PAM DIRECT		249,075	250,000	518
67590R-AY-1	OCTAGON LOAN FDG LTD 2014-1A CL ARR 144A	D	10/07/2020	PAM DIRECT		10,374,105	10,500,000	21,997
67575N-BX-0	OCWEN MSTR ADV REC 2020-T1 CL BT1 144A		08/12/2020	BARCLAYS CAPITAL INC		2,736,999	2,737,000	
67575N-BY-8	OCWEN MSTR ADV REC 2020-T1 CL CT1 144A		08/12/2020	BARCLAYS CAPITAL INC		1,399,998	1,400,000	
67575N-BZ-5	OCWEN MSTR ADV REC 2020-T1 CL DT1 144A		08/12/2020	BARCLAYS CAPITAL INC		4,999,991	5,000,000	
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL		12/15/2020	VARIOUS		5,016,578	5,016,578	
G1262*-AC-8	OMERS FIBRE HLDG SR SEC FRN	D	09/25/2020	INTEREST CAPITALIZATION		830,501	1,088,409	
681919-BB-1	OMNICOM GRP INC SR NT		02/19/2020	CITIGROUP SECURITIES INC		4,982,800	5,000,000	
68233J-BB-9	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT		568,554	490,000	3,063
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A		10/22/2020	VARIOUS		10,277,530	10,000,000	12,986
68389X-BH-7	ORACLE CORP SR NT		07/21/2020	DIRECT PLACEMENT		961,392	800,000	15,314
68389X-BU-8	ORACLE CORP SR NT		03/30/2020	J P MORGAN SECURITIES INC		1,047,743	1,050,000	

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
07160#-AN-9	ORICA FINANCE LTD SR NT	D	06/24/2020	CITIGROUP GLOBAL MKT INC		29,000,000	29,000,000	
686514-AH-3	ORLANDO HEALTH OBL GRP SR NT		09/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000	
68902V-AK-3	OTIS WORLDWIDE CORP SR NT		09/08/2020	EXCHANGE		2,099,840	2,100,000	3,441
68902V-AL-1	OTIS WORLDWIDE CORP SR NT		09/08/2020	EXCHANGE		562,187	600,000	
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN		09/08/2020	EXCHANGE		200,000	200,000	272
69144A-AA-7	OXFORD FIN FNDG TR 2020-1A CL A2 144A		09/30/2020	VARIOUS		18,027,141	17,900,000	11,500
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1R 144A	D	10/22/2020	PAM DIRECT		1,219,038	1,232,484	3,761
67109U-AS-1	OZLM LTD 2015-11A CL A1R 144A	D	09/30/2020	BNP PARIBAS SECURITIES CORP		8,077,329	8,160,792	21,756
67112G-AA-6	OZLM LTD 2018-18A CL A 144A	D	12/11/2020	PAM DIRECT		1,881,000	1,900,000	4,046
67113D-AC-8	OZLM LTD 2019-24A CL A1A 144A	D	09/28/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,472,570	6,500,000	21,603
694308-JE-8	PACIFIC GAS & ELEC 1ST MTG		06/16/2020	J P MORGAN SECURITIES INC		599,964	600,000	
694308-JG-3	PACIFIC GAS & ELEC 1ST MTG		06/16/2020	J P MORGAN SECURITIES INC		349,636	350,000	
694308-JM-0	PACIFIC GAS & ELEC 1ST MTG		07/02/2020	EXCHANGE/VARIOUS		12,779,047	11,950,000	
694308-JN-8	PACIFIC GAS & ELEC 1ST MTG		07/02/2020	EXCHANGE/VARIOUS		12,779,047	11,950,000	
69688M-AE-5	PALMER SQUARE CLO LTD 2018-2A CL A2 144A	D	09/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,486,500	1,500,000	6,243
693304-AH-0	PECO ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		42,251	31,000	307
713448-DP-0	PEPSICO INC SR NT		06/09/2020	DIRECT PLACEMENT		1,340,899	1,170,000	6,167
713448-ET-1	PEPSICO INC SR NT		03/17/2020	BANK OF AMERICA NA		9,923,200	10,000,000	
714046-AG-4	PERKINELMER INC SR NT		01/22/2020	VARIOUS		10,987,190	10,648,000	127,288
71427Q-AB-4	PERNOD RIC INTL FIN LLC CO GUARNT 144A	C	11/23/2020	VARIOUS		34,662,750	35,000,000	12,188
71427Q-AC-2	PERNOD RIC INTL FIN LLC CO GUARNT 144A	C	09/28/2020	BANK OF AMERICA NA		9,740,000	10,000,000	
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT		08/06/2020	VARIOUS		10,327,100	10,000,000	22,313
716743-AP-4	PETRONAS CAPITAL LTD CO GUARNT 144A	D	04/14/2020	BANK OF AMERICA NA		14,810,400	15,000,000	
716743-AR-0	PETRONAS CAPITAL LTD CO GUARNT 144A	D	04/14/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
717081-EZ-2	PFIZER INC SR NT		07/10/2020	GOLDMAN, SACHS & CO		5,370,600	5,000,000	16,292
69356J-A*-4	PG RECEIVABLES FINANCE LP	C	01/29/2020	DIRECT PLACEMENT		11,600,000	11,600,000	
69356J-A@-2	PG RECEIVABLES FINANCE LP SER 2020-2 A-2	C	09/02/2020	DIRECT PLACEMENT		12,500,000	12,500,000	
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT		08/27/2020	VARIOUS		21,404,644	21,650,000	8,313
723787-AQ-0	PIONEER NATURAL RESOURCE SR NT		08/06/2020	BANK OF AMERICA NA		9,920,500	10,000,000	
693475-AW-5	PNC FINANCIAL SVCS SR NT		06/09/2020	DIRECT PLACEMENT		1,409,615	1,250,000	4,552
693475-AZ-8	PNC FINANCIAL SVCS SR NT		01/16/2020	J P MORGAN SECURITIES INC		4,986,000	5,000,000	
737679-DB-3	POTOMAC ELEC PWR 1ST MTG		06/09/2020	DIRECT PLACEMENT		65,417	45,000	130
737679-DE-7	POTOMAC ELEC PWR 1ST MTG		06/09/2020	DIRECT PLACEMENT		130,420	110,000	964
69352P-AQ-6	PPL CAPITAL FUNDING INC CO GUARNT		04/01/2020	J P MORGAN SECURITIES INC		4,998,300	5,000,000	
69356A-AA-0	PPM CLO, LTD. 2020-4A CL A1 144A	D	10/09/2020	PAM DIRECT		4,996,750	5,000,000	
74170*-BC-2	PRIME PROPERTY FUND LLC SR NT		06/23/2020	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
74170*-BD-0	PRIME PROPERTY FUND SR NT SER BB		10/13/2020	BANK OF AMERICA NA		7,000,000	7,000,000	
74170*-BE-8	PRIME PROPERTY FUND SR NT SER CC		10/13/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
74264*-AG-1	PRISA LHC LLC SR NT		10/15/2020	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
74331C-AB-4	PROGRESS RESIDENTIAL 2020-SFR1 CL B 144A		03/04/2020	BARCLAYS CAPITAL INC		24,999,695	25,000,000	
74331C-AC-2	PROGRESS RESIDENTIAL 2020-SFR1 CL C 144A		03/04/2020	BARCLAYS CAPITAL INC		3,499,931	3,500,000	
74331C-AD-0	PROGRESS RESIDENTIAL 2020-SFR1 CL D 144A		03/04/2020	BARCLAYS CAPITAL INC		6,999,818	7,000,000	
74333S-AW-3	PROGRESSIVE CORP SR NT		03/17/2020	CREDIT SUISSE SECURITIES LLC		7,000,000	7,000,000	
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		07/10/2020	MESIROW FINANCIAL INC		24,229,340	24,229,340	
74352@-AA-5	PROJECT DIXIE AMAZON MARKHAM IL CTL PTC		11/13/2020	NATWEST MARKET SECURITIES INC		23,626,402	23,626,402	
74340X-BJ-9	PROLOGIS LP CO GUARNT		06/09/2020	DIRECT PLACEMENT		1,157,873	925,000	8,543
74340X-BK-6	PROLOGIS LP SR NT		02/10/2020	EXCHANGE		16,900,478	17,000,000	197,979
74340X-BL-4	PROLOGIS LP SR NT		02/10/2020	EXCHANGE		5,985,834	6,000,000	6,563
74340X-BM-2	PROLOGIS LP SR NT		02/03/2020	WELLS FARGO BANK, N.A.		39,732,400	40,000,000	
74340X-BP-5	PROLOGIS LP SR NT		02/03/2020	J P MORGAN SECURITIES INC		19,787,200	20,000,000	
74348D-AA-5	PROMIGAS/GASES PACIFICO SR NT 144A	D	10/15/2020	J P MORGAN SECURITIES INC		5,977,320	6,000,000	3,750
74368C-AZ-7	PROTECTIVE LIFE GLBL SEC 144A		10/05/2020	MIZUHO SECURITIES USA INC		600,000	600,000	
743820-AA-0	PROV ST JOSEPH HLTH OBL NT SER 19A		06/09/2020	DIRECT PLACEMENT		734,992	705,000	2,975
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		02/14/2020	AMHERST PIERPOINT SECURITIES LLC		8,083,750	8,000,000	16,667
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SR NT 03/10/20		03/05/2020	BNP PARIBAS SECURITIES CORP		3,186,304	3,200,000	
74432Q-CJ-2	PRUDENTIAL FINANCIAL MTN DTD 03/10/20		03/05/2020	MORGAN STANLEY CAPITAL SERVICES LLC		4,987,300	5,000,000	
74432Q-CD-5	PRUDENTIAL FINL SR NT MTN DTD 03/27/18		07/21/2020	DIRECT PLACEMENT		1,121,632	900,000	11,818
74435K-AA-3	PRUDENTIAL PLC SR NT	D	04/08/2020	CITIGROUP GLOBAL MKT INC		1,307,566	1,320,000	
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		06/26/2020	WELLS FARGO BANK, N.A.		25,679,688	25,000,000	58,333
744542-C#-6	PUBLIC SERVICE CO NEW MEXICO SER A SR NT		04/30/2020	U.S. BANCORP		10,000,000	10,000,000	
744542-D*-9	PUBLIC SERVICE CO NEW MEXICO SER B SR NT		04/30/2020	U.S. BANCORP		7,000,000	7,000,000	
744448-CJ-8	PUBLIC SERVICE COLORADO 1ST MTG		06/09/2020	DIRECT PLACEMENT		186,437	165,000	1,376
744573-AP-1	PUBLIC SERVICE ENTERPRIS SR NT		08/12/2020	GOLDMAN, SACHS & CO		448,988	450,000	

SCHEDULE D - PART 3

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

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745332-CH-7	PUGET SOUND ENERGY INC 1ST MTG		06/09/2020	DIRECT PLACEMENT		783,663	635,000	12,365
693656-AC-4	PVH CORP SR NT SER WI		10/19/2020	EXCHANGE		14,946,530	15,000,000	190,781
747525-BK-8	QUALCOMM INC SR NT		05/06/2020	J P MORGAN SECURITIES INC		1,693,132	1,700,000	
74762E-AF-9	QUANTA SVCS INC SR NT		09/17/2020	BANK OF AMERICA NA		747,473	750,000	
74834L-BC-3	QUEST DIAGNOSTICS INC SR NT		05/11/2020	GOLDMAN, SACHS & CO		549,197	550,000	
G7349#-AA-2	RADIUS HOUSING ASSOCIATION LTD SEC SER A	B	01/16/2020	BARCLAYS CAPITAL INC		9,624,750	9,624,750	
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		02/20/2020	MESIROW FINANCIAL INC		20,000,000	20,000,000	
75513E-AD-3	RAYTHEON TECH CORP SR NT		05/14/2020	BANK OF AMERICA NA		9,987,200	10,000,000	
75513E-BX-8	RAYTHEON TECH CORP SR NT		12/10/2020	EXCHANGE		6,989,039	6,869,000	105,182
75513E-CH-2	RAYTHEON TECH CORP SR NT		12/10/2020	EXCHANGE		24,972,348	25,000,000	206,597
75513E-CK-5	RAYTHEON TECH CORP SR NT		12/10/2020	EXCHANGE		9,959,494	10,000,000	66,458
75513E-AU-5	RAYTHEON TECH CORP SR NT 144A		06/10/2020	EXCHANGE		7,003,112	6,869,000	105,182
75513E-AY-7	RAYTHEON TECH CORP SR NT 144A		06/10/2020	EXCHANGE		4,979,820	5,000,000	114,236
75513E-BG-5	RAYTHEON TECH CORP SR NT 144A		09/29/2020	EXCHANGE/VARIOUS		9,959,087	10,000,000	66,458
75513E-CB-5	RAYTHEON TECH CORP SR NT SER WI		12/10/2020	EXCHANGE		4,980,095	5,000,000	114,236
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		02/06/2020	BANK OF AMERICA NA		45,499,221	45,000,000	67,500
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		02/06/2020	BANK OF AMERICA NA		24,658,769	24,479,000	36,719
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT		12/01/2020	VARIOUS		29,672,350	30,000,000	61,493
75951A-AN-8	RELIANCE STAND LIFE II SEC 144A		01/13/2020	J P MORGAN SECURITIES INC		1,545,691	1,550,000	
759509-AF-9	RELIANCE STEEL & ALUM SR NT		07/28/2020	J P MORGAN SECURITIES INC		16,947,980	17,000,000	
759509-AG-7	RELIANCE STEEL & ALUM SR NT		08/05/2020	J P MORGAN SECURITIES INC		17,531,075	17,500,000	1,792
74949L-AD-4	RELX CAPITAL INC CO GUARNT	C	05/18/2020	HSBC SECURITIES INC		4,967,100	5,000,000	
760759-AZ-3	REPUBLIC SVCS INC SR NT		12/10/2020	VARIOUS		13,478,420	13,510,000	9,744
N7411#-AD-1	REWE INTL SR NT	B	07/21/2020	EXCHANGE		33,480,000	33,480,000	
G1263#-AA-7	RIDLEY TERMINALS SEC	A	01/24/2020	DIRECT PLACEMENT		31,390,266	32,195,145	
775109-AZ-4	ROGERS COMMS IN CO GUARNT	A	06/09/2020	DIRECT PLACEMENT		6,735	5,000	45
775109-BB-6	ROGERS COMMS IN SR NT	A	06/09/2020	DIRECT PLACEMENT		141,728	110,000	1,161
776743-AK-2	ROPER TECHNOLOGIES INC SR NT		08/18/2020	BANK OF AMERICA NA		399,652	400,000	
776743-AM-8	ROPER TECHNOLOGIES INC SR NT		08/18/2020	WELLS FARGO BANK, N.A.		249,670	250,000	
776743-AN-6	ROPER TECHNOLOGIES INC SR NT		08/18/2020	J P MORGAN SECURITIES INC		1,797,480	1,800,000	
77678#-AA-3	ROSALES SOLAR HOLDINGS LLC SEC		12/31/2020	INTEREST CAPITALIZATION		1,730,341	1,730,341	
77775*-BW-0	ROSENTHAL & ROSENTHAL, INC		04/01/2020	DIRECT PLACEMENT		10,000,000	10,000,000	
778296-AB-9	ROSS STORES INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		4,993,300	5,000,000	
778296-AC-7	ROSS STORES INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		4,976,600	5,000,000	
778296-AD-5	ROSS STORES INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		4,974,000	5,000,000	
778296-AG-8	ROSS STORES INC SR NT		10/19/2020	BANK OF AMERICA NA		19,926,200	20,000,000	
78015K-7J-7	ROYAL BANK OF CANADA SR NT 10/26/20	A	10/21/2020	ROYAL BANK OF CANADA		1,499,070	1,500,000	
78015K-7F-5	ROYAL BANK OF CANADA SR NT FRN SER GMTN	A	02/06/2020	ROYAL BANK OF CANADA		10,000,000	10,000,000	
78081B-AB-9	ROYALTY PHARMA PLC SR NT 144A		08/24/2020	BANK OF AMERICA NA		12,606,563	12,750,000	
78081B-AC-7	ROYALTY PHARMA PLC SR NT 144A		08/24/2020	BANK OF AMERICA NA		19,656,800	20,000,000	
78081B-AD-5	ROYALTY PHARMA PLC SR NT 144A		08/24/2020	BANK OF AMERICA NA		19,552,000	20,000,000	
74980E-AE-8	RR LTD 2019-7A CL A1B 144A	D	10/09/2020	PAM DIRECT		4,970,000	5,000,000	24,330
749868-BB-6	RREEF AMERICA SR NT		12/09/2020	WELLS FARGO BANK, N.A.		5,000,000	5,000,000	
749868-BC-4	RREEF AMERICA SR NT		12/09/2020	WELLS FARGO BANK, N.A.		7,000,000	7,000,000	
749868-BD-2	RREEF AMERICA SR NT		12/09/2020	WELLS FARGO BANK, N.A.		6,000,000	6,000,000	
78355H-KQ-1	RYDER SYSTEM INC SR NT MTN DTD 04/06/20		04/02/2020	MITSUBISHI TRUST & BANKING CORPORATION		9,998,100	10,000,000	
78520E-A*-7	SABEY DATA CNTR ASSET BACKED SER A-2		04/29/2020	DIRECT PLACEMENT		24,937,500	25,000,000	
78520L-AA-8	SABIC CAPITAL II BV CO GUARNT 144A	D	04/06/2020	CITIGROUP SECURITIES INC		5,031,250	5,000,000	98,889
80286W-AB-2	SANTANDER DRIVE AUTO REC 2020-4 CL A2A		11/17/2020	BARCLAYS CAPITAL INC		1,099,964	1,100,000	
78403D-AP-5	SBA TOWER TR ASSET BACKED 144A		07/08/2020	BARCLAYS CAPITAL INC		17,000,000	17,000,000	
78403D-AR-1	SBA TOWER TR ASSET BACKED 144A		07/08/2020	BARCLAYS CAPITAL INC		9,500,000	9,500,000	
80622G-AD-6	SCENTRE MGMT LTD/RE1 LTD CO GUARNT 144A	D	05/19/2020	CITIGROUP SECURITIES INC		9,939,100	10,000,000	
80685X-AC-5	SCHLUMBERGER FIN CA CO GUARNT		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		14,982,000	15,000,000	
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		01/08/2020	WELLS FARGO BANK, N.A.		20,459,375	20,000,000	31,111
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		01/08/2020	WELLS FARGO BANK, N.A.		3,940,676	3,864,000	6,011
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		02/13/2020	MORGAN STANLEY CAPITAL SERVICES LLC		51,234,375	50,000,000	97,222
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		02/13/2020	MORGAN STANLEY CAPITAL SERVICES LLC		20,431,250	20,000,000	38,889
81761T-AA-3	SERVICEMSTR BRANDS 2020-1 CL A2I 144A		11/20/2020	BARCLAYS CAPITAL INC		2,000,000	2,000,000	
81762P-AE-2	SERVICENOW INC SR NT		11/20/2020	ROYAL BANK OF CANADA		9,686,000	10,000,000	40,056
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		01/17/2020	GUGGENHEIM CAPITAL MARKETS		10,370,883	9,975,000	125,738
819892-AL-4	SHARP HEALTHCARE NT SER 20B		09/17/2020	CITIGROUP GLOBAL MKTS INC		22,500,000	22,500,000	
822582-CH-3	SHELL INTL FIN CO GUARNT	D	09/22/2020	BARCLAYS CAPITAL INC		10,838,100	10,000,000	151,667
824158-AA-3	SHERMAN FINANCIAL GROUP, LLC		05/13/2020	DIRECT PLACEMENT		25,000,000	25,000,000	

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
82481L-AB-5	SHIRE ACQ INV IRELAND DA CO GUARNT		06/09/2020	DIRECT PLACEMENT		188,807	185,000	839
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		08/03/2020	CREDIT SUISSE SECURITIES LLC		13,496,434	13,500,000	
828807-CL-9	SIMON PROPERTY GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		255,228	250,000	2,507
828807-CT-2	SIMON PROPERTY GRP LP SR NT		06/09/2020	DIRECT PLACEMENT		1,462,962	1,535,000	10,873
78449U-AA-6	SMB PRIV EDU LOAN TRU 2020-A CL A1 144A		10/20/2020	J P MORGAN SECURITIES INC		580,686	581,325	51
78449D-AA-4	SMB PRIV EDU LOAN TRU 2020-PTB CL A1 144		10/13/2020	GOLDMAN, SACHS & CO		511,465	512,302	153
83192P-AA-6	SMITH & NEPHEW PLC SR NT	D	10/21/2020	VARIOUS		55,578,200	55,550,000	4,798
880238-AA-4	SMRC LLC SERIES A		11/10/2020	DIRECT PLACEMENT		22,000,000	22,000,000	
880238-AB-2	SMRC LLC SERIES B		11/10/2020	DIRECT PLACEMENT		5,000,000	5,000,000	
83368R-AW-2	SOCIETE GENERALE SR NT 144A	D	01/16/2020	SOCIETE GENERALE		49,769,000	50,000,000	
83368R-AY-8	SOCIETE GENERALE SUB 144A	D	06/30/2020	SOCIETE GENERALE		10,000,000	10,000,000	
PPE11L-H9-7	SOLAR BIOEN CAP SEC	D	12/30/2020	DIRECT PLACEMENT		2,407,907	2,407,907	
G12638-AC-5	SOLOR BIOEN CAP SEC	D	12/30/2020	DIRECT PLACEMENT		6,804,184	6,804,184	
G12638-AB-7	SOLOR BIOEN MID SEC	D	12/30/2020	DIRECT PLACEMENT		21,379,301	21,685,363	
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		01/15/2020	BARCLAYS CAPITAL INC		17,000,000	17,000,000	
835495-AL-6	SONOCO PRODUCTS CO SR NT		11/19/2020	VARIOUS		10,468,196	9,835,000	61,602
83613H-AA-5	SOUND POINT CLO LTD 2018-3A CL A1A 144A	D	11/02/2020	PAM DIRECT		490,950	500,000	174
83611K-AA-0	SOUND POINT CLO LTD 2019-1A CL A 144A	D	09/25/2020	DEUTSCHE BANK SECURITIES INC		4,990,000	5,000,000	16,189
843830-B*-0	SOUTHERN STAR CENTRAL CORP SR NT		11/18/2020	BANK OF AMERICA		10,000,000	10,000,000	
843830-B@-8	SOUTHERN STAR CENTRAL CORP SR NT		11/18/2020	BANK OF AMERICA		10,000,000	10,000,000	
845011-AC-9	SOUTHWEST GAS CORP SR NT		06/01/2020	U.S. BANCORP		4,993,700	5,000,000	
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		06/19/2020	VARIOUS		376,748	373,750	1,505
85236K-AD-4	STACK INFRA ISSUER 2020-1A CL A2 144A		08/24/2020	GUGGENHEIM CAPITAL MARKETS		32,000,000	32,000,000	
853254-BV-1	STANDARD CHARTERED PLC SR NT 144A	D	10/06/2020	MORGAN STANLEY CAPITAL SERVICES LLC		500,000	500,000	
85325W-AA-6	STANDARD CHARTERED PLC SR NT 144A	D	01/07/2020	J P MORGAN SECURITIES INC		14,999,850	15,000,000	
853496-AC-1	STANDARD INDS INC SR NT 144A		03/10/2020	VARIOUS		259,219	250,000	3,559
854502-AL-5	STANLEY BLACK & DECKER I SR NT		02/11/2020	VARIOUS		9,937,300	10,000,000	1,917
85513L-AB-0	STAR ENERGY CO ISSUE SR SEC 144A	D	10/06/2020	CREDIT SUISSE SECURITIES LLC		7,500,000	7,500,000	
855244-AY-5	STARBUCKS CORP SR NT		05/04/2020	BANK OF AMERICA NA		149,900	150,000	
857477-BM-4	STATE STREET CORP SR NT		11/04/2020	EXCHANGE		1,200,000	1,200,000	3,288
858119-BK-5	STEEL DYNAMICS INC SR NT		01/24/2020	VARIOUS		8,948,268	8,777,000	30,908
858119-BL-3	STEEL DYNAMICS INC SR NT		06/03/2020	BANK OF AMERICA NA		4,980,950	5,000,000	
858119-BM-1	STEEL DYNAMICS INC SR NT		06/03/2020	BANK OF AMERICA NA		4,948,000	5,000,000	
858119-BN-9	STEEL DYNAMICS INC SR NT		10/07/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,951,210	7,000,000	
858119-BP-4	STEEL DYNAMICS INC SR NT		10/21/2020	VARIOUS		9,699,300	10,000,000	6,319
862068-AA-7	STONEHENGE CPTL SEC		07/15/2020	WILLIAM BLAIR & COMPANY LLC		6,502,467	6,502,467	
862121-AC-4	STORE CAPITAL CORP SR NT		11/16/2020	MORGAN STANLEY CAPITAL SERVICES LLC		9,955,800	10,000,000	
86310A-AA-9	STRATOSPHERE RE LTD NT FRN SER A144A	D	01/17/2020	GOLDMAN, SACHS & CO		48,000,000	48,000,000	
863667-BA-8	STRYKER CORP SR NT		05/26/2020	WELLS FARGO BANK, N.A.		498,830	500,000	
86562M-BW-9	SUMITOMO MITSUI FINL GRP SR NT	D	07/21/2020	VARIOUS		25,642,050	25,600,000	8,204
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB	D	09/14/2020	SMBC NIKKO		25,000,000	25,000,000	
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		5,997,820	6,000,000	
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A		11/20/2020	CREDIT SUISSE SECURITIES LLC		4,798,680	4,800,000	
86944B-AG-8	SUTTER HEALTH NT SER 20A		10/22/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,000,000	15,000,000	
86944B-AJ-2	SUTTER HEALTH NT SER 20A		10/22/2020	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
87054#-AA-6	SWEETWATER ROYALTIES SEC		10/19/2020	ROYAL BANK OF CANADA		35,000,000	35,000,000	
871829-BK-2	SYSCORPORATION CO GUARNT		02/11/2020	BANK OF AMERICA NA		1,693,999	1,700,000	
871829-BL-0	SYSCORPORATION CO GUARNT		03/30/2020	GOLDMAN, SACHS & CO		3,991,680	4,000,000	
87264A-AW-5	T-MOBILE USA INC SR SEC 144A		04/02/2020	BARCLAYS CAPITAL INC		4,901,250	5,000,000	
87264A-BC-8	T-MOBILE USA INC SR SEC 144A		04/02/2020	DEUTSCHE BANK SECURITIES INC		9,995,700	10,000,000	
87264A-BE-4	T-MOBILE USA INC SR SEC 144A		04/02/2020	DEUTSCHE BANK SECURITIES INC		39,711,200	40,000,000	
87264A-BH-7	T-MOBILE USA INC SR SEC 144A		09/22/2020	VARIOUS		5,451,316	5,450,000	2,614
87264A-BK-0	T-MOBILE USA INC SR SEC 144A		09/22/2020	BARCLAYS CAPITAL INC		4,972,950	5,000,000	
87264A-BM-6	T-MOBILE USA INC SR SEC 144A		10/19/2020	VARIOUS		14,828,100	15,000,000	10,083
87264A-BQ-7	T-MOBILE USA INC SR SEC 144A		10/19/2020	DEUTSCHE BANK SECURITIES INC		748,088	750,000	
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT	D	06/29/2020	BANK OF AMERICA NA		2,445,198	2,450,000	
874060-AZ-9	TAKEDA PHARMACEUTICAL SR NT	D	06/29/2020	BANK OF AMERICA NA		10,000,000	10,000,000	
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		09/09/2020	WELLS FARGO BANK, N.A.		24,990,025	25,000,000	
87612B-BL-5	TARGA RES PARTNERS LP SR NT		01/22/2020	EXCHANGE		5,000,000	5,000,000	6,319
87612B-BN-1	TARGA RES PARTNERS LP SR NT		01/22/2020	EXCHANGE		5,000,000	5,000,000	6,684
87232B-AB-8	TCI-SYMPHONY CLO 2017-1A CL A 144A	D	12/11/2020	PAM DIRECT		3,173,640	3,180,000	7,904
87271L-AJ-1	TEACHERS INS AND ANN 2016-1A CL AR 144A	D	09/21/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,981,600	4,000,000	10,629
Q88068-AA-7	TEC HEDLAND PTY LTD SEC NTS DUE 2042	B	10/22/2020	ROYAL BANK OF CANADA		53,670,000	53,670,000	

SCHEDULE D - PART 3

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

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880451-AZ-2	TENNESSEE GAS PIPELINE CO GUARNT 144A		02/19/2020	CITIGROUP SECURITIES INC		24,950,250	25,000,000	
88105#-AA-3	TERRAFORM PHX SR NT		09/22/2020	NATIXIS		25,000,000	25,000,000	
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		08/04/2020	ROYAL BANK OF CANADA		14,997,459	15,000,000	
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		08/04/2020	ROYAL BANK OF CANADA		3,498,888	3,500,000	
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		09/08/2020	WELLS FARGO BANK, N.A.		19,994,046	20,000,000	
92203#-AU-2	THE VANGUARD GROUP, INC SR NT		08/19/2020	JP MORGAN SECURITIES LLC		28,000,000	28,000,000	
92203#-AT-5	THE VANGUARD GROUP, INC SR NT		08/19/2020	JP MORGAN SECURITIES LLC		35,000,000	35,000,000	
883556-CG-5	THERMO FISHER SCIENTIFIC SR NT		03/23/2020	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		08/17/2020	WELLS FARGO BANK, N.A.		24,989,123	25,000,000	
88731E-AF-7	TIME WARNER ENT SR SEC		07/21/2020	DIRECT PLACEMENT		1,189,016	1,000,000	27,684
872540-AS-8	TJX COS INC SR NT		03/30/2020	BANK OF AMERICA NA		4,996,550	5,000,000	
872540-AT-6	TJX COS INC SR NT		03/30/2020	BANK OF AMERICA NA		4,993,750	5,000,000	
892356-AA-4	TRACTOR SUPPLY CO SR NT		11/19/2020	VARIOUS		35,074,165	35,425,000	11,427
L9082*-AQ-2	TRAFIGURA FUNDING SA SR NT SER A	D	03/25/2020	SOCIETE GENERALE		10,000,000	10,000,000	
L9082*-AR-0	TRAFIGURA FUNDING SA SR NT SER B	D	03/25/2020	SOCIETE GENERALE		5,000,000	5,000,000	
210314-AB-6	TRANSMANTARO SR NT 144A	D	09/09/2020	BANK OF AMERICA NA		8,153,110	7,000,000	135,256
G90073-AG-5	TRANSOCEAN INC CO GUARNT		09/11/2020	EXCHANGE		4,778,459	3,492,000	112,530
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A	D	09/09/2020	VARIOUS		30,580,416	30,600,000	
89613G-AB-2	TRICON AMER HOMES 2020-SFR1 CL B 144A		07/08/2020	DEUTSCHE BANK SECURITIES INC		5,910,920	5,911,000	
89613J-AC-4	TRICON AMER HOMES 2020-SFR2 CL B 144A		10/27/2020	MORGAN STANLEY CAPITAL SERVICES LLC		17,499,475	17,500,000	
89613J-AE-0	TRICON AMER HOMES 2020-SFR2 CL C 144A		10/27/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,999,858	7,000,000	
89641A-AQ-8	TRINITAS CLO LTD 2016-5A CL AR 144A	D	10/13/2020	PAM DIRECT		4,981,350	5,000,000	18,161
89640Y-AJ-3	TRINITAS CLO LTD 2017-6A CL AR 144A	D	11/19/2020	VARIOUS		3,962,675	4,000,000	6,608
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A		10/14/2020	WELLS FARGO BANK, N.A.		18,495,545	18,500,000	
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A		10/23/2020	CREDIT SUISSE SECURITIES LLC		6,999,360	7,000,000	
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		08/25/2020	ROYAL BANK OF CANADA		49,990,675	50,000,000	
89788J-AC-3	TRUIST BANK SR NT FRN SER BKNT		03/04/2020	SUNTRUST CAPITAL MARKETS INC		500,000	500,000	
89788K-AA-4	TRUIST BANK SUB SER BKNT		03/04/2020	SUNTRUST CAPITAL MARKETS INC		1,497,600	1,500,000	
G1262*-AE-4	TURIA HOLDCO SLU SEC	D	12/18/2020	DIRECT PLACEMENT		4,365,049	4,319,936	
902674-XN-5	UBS AG LONDON SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		140,556	105,000	2,034
902613-AC-2	UBS GRP AG SR NT 144A	D	07/27/2020	UBS SECURITIES LLC		10,000,000	10,000,000	
90351D-AB-3	UBS GRP FUNDING SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		122,902	110,000	844
90352J-AC-7	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT		397,472	355,000	2,852
90265E-AT-7	UDR INC CO GUARMTN DTD 07/21/20		07/14/2020	J P MORGAN SECURITIES INC		9,989,400	10,000,000	
906548-CR-1	UNION ELEC CO 1ST MTG		03/17/2020	MITSUBISHI TRUST & BANKING CORPORATION		9,991,400	10,000,000	
907818-EV-6	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		223,166	185,000	1,821
907818-EY-0	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		354,398	305,000	2,711
907818-FH-6	UNION PACIFIC CORP SR NT		02/11/2020	VARIOUS		11,336,108	11,310,000	9,802
907818-FK-9	UNION PACIFIC CORP SR NT		01/28/2020	MORGAN STANLEY CAPITAL SERVICES LLC		4,998,050	5,000,000	
911312-BY-1	UNITED PARCEL SERVICE SR NT		03/19/2020	BANK OF AMERICA NA		9,962,300	10,000,000	
913017-BS-7	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		416,526	305,000	2,221
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT		09/29/2020	DIRECT PLACEMENT		729,012	595,000	595
913017-CA-5	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		11,824	10,000	18
913017-CP-2	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		100,045	85,000	258
913017-CW-7	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		216,332	180,000	334
91324P-DL-3	UNITEDHEALTH GRP INC SR NT		07/21/2020	DIRECT PLACEMENT		802,778	600,000	2,054
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A		10/21/2020	J P MORGAN SECURITIES INC		20,741,344	20,800,000	
91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 20B		09/15/2020	VARIOUS		31,005,856	29,272,000	319,865
91533B-AC-4	UPJOHN INC CO GUARNT 144A		06/17/2020	GOLDMAN, SACHS & CO		1,749,213	1,750,000	
91533B-AF-7	UPJOHN INC CO GUARNT 144A		07/21/2020	HSBC SECURITIES INC		5,210,010	4,500,000	15,500
91752*-AA-7	UTAH SOLAR HLDG SEC		09/01/2020	CITIGROUP GLOBAL MKT INC		45,000,000	45,000,000	
92212K-A*-7	VANTAGE DATA CTR ISSUER LLC 2019-2 CL B		01/10/2020	DIRECT PLACEMENT		5,000,000	5,000,000	
92212K-AC-0	VANTAGE DATA CTR LLC 2020-2A CL A2 144A		09/22/2020	GUGGENHEIM CAPITAL MARKETS		47,500,000	47,500,000	
92343V-FE-9	VERIZON COMMS SR NT		03/17/2020	GOLDMAN, SACHS & CO		4,984,650	5,000,000	
92343V-FR-0	VERIZON COMMS SR NT		11/10/2020	BANK OF AMERICA NA		9,954,500	10,000,000	
92343V-FU-3	VERIZON COMMS SR NT		11/10/2020	J P MORGAN SECURITIES INC		4,987,000	5,000,000	
92348T-AA-2	VERIZON OWNER TR 2020-A CL A1A		01/21/2020	BANK OF AMERICA NA		249,971	250,000	
92556#-AB-7	VIANT SPV, LLC		12/18/2020	DIRECT PLACEMENT		10,000,000	10,000,000	
92826C-AL-6	VISA INC SR NT		03/31/2020	J P MORGAN SECURITIES INC		1,695,206	1,700,000	
92838@-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC		12/01/2020	JP MORGAN SECURITIES LLC		25,000,000	25,000,000	
92851A-AA-2	VITALITY RE XI LTD NT FRN SER A144A	D	06/22/2020	GOLDMAN, SACHS & CO		32,291,825	32,500,000	35,000
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		09/25/2020	CREDIT SUISSE SECURITIES LLC		24,995,649	25,000,000	
G12658-AA-7	VIVINT SOLAR INC SEC		06/19/2020	DIRECT PLACEMENT		49,404,717	50,412,977	

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
928563-AE-5	VMWARE INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		1,249,388	1,250,000	
928563-AF-2	VMWARE INC SR NT		06/08/2020	BARCLAYS CAPITAL INC		573,195	500,000	4,113
928668-AT-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	06/09/2020	DIRECT PLACEMENT		201,149	185,000	428
928668-AU-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	06/09/2020	DIRECT PLACEMENT		101,540	90,000	214
928668-BF-8	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	05/06/2020	GOLDMAN, SACHS & CO		4,996,300	5,000,000	
91835C-AA-1	VR FUNDING 2020-1A CL A 144A		10/30/2020	ROYAL BANK OF CANADA		23,490,730	25,000,000	
L9619@-AA-7	VTG FINANCE SA SR NT	B	10/28/2020	BNP PARIBAS SECURITIES CORP		15,842,250	15,842,250	
L9619@-AB-5	VTG FINANCE SA SR NT	B	10/28/2020	BNP PARIBAS SECURITIES CORP		12,325,950	12,325,950	
L9619@-AC-3	VTG FINANCE SA SR NT	B	10/28/2020	BNP PARIBAS SECURITIES CORP		21,121,200	21,121,200	
929160-AZ-2	VULCAN MATERIALS CO SR NT		05/07/2020	GOLDMAN, SACHS & CO		4,986,100	5,000,000	
92976G-AG-6	WACHOVIA BANK NA SUB NT		07/21/2020	DIRECT PLACEMENT		2,516,306	1,800,000	47,678
254687-EH-5	WALT DISNEY CO/THE CO GUARNT		06/09/2020	DIRECT PLACEMENT		244,735	165,000	488
25468P-DN-3	WALT DISNEY CO/THE SR NT		10/29/2020	VARIOUS		7,711,277	7,540,000	57,903
94106B-AA-9	WASTE CONNECTIONS INC SR NT		02/11/2020	CITIGROUP SECURITIES INC		10,123,000	10,000,000	14,444
94106B-AB-7	WASTE CONNECTIONS INC SR NT		03/04/2020	J P MORGAN SECURITIES INC		9,852,500	10,000,000	
92939U-AD-8	WEC ENERGY GRP INC SR NT		10/05/2020	TORONTO DOMINION		199,840	200,000	
92939U-AE-6	WEC ENERGY GRP INC SR NT		10/05/2020	TORONTO DOMINION		999,090	1,000,000	
92984*-AA-5	WEC INFRASTRUCTURE WIND HOLDINGS SEC		12/17/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		38,000,000	38,000,000	
94974B-GK-0	WELLS FARGO & CO SR NT		06/09/2020	DIRECT PLACEMENT		11,348	10,000	33
95000U-2Q-5	WELLS FARGO & CO SR NT		07/09/2020	WELLS FARGO BANK, N.A.		10,637,300	10,000,000	62,212
95000U-2J-1	WELLS FARGO & CO SR NT FRN 02/11/20		02/04/2020	WELLS FARGO BANK, N.A.		15,000,000	15,000,000	
95000U-2D-4	WELLS FARGO & CO SR NT MTN DTD 01/24/19		06/09/2020	DIRECT PLACEMENT		380,146	335,000	4,904
95000U-2L-6	WELLS FARGO & CO SR NT MTN DTD 03/30/20		03/23/2020	WELLS FARGO BANK, N.A.		10,000,000	10,000,000	
929903-AM-4	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT		6,297	5,000	92
94974B-GE-4	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT		370,126	310,000	1,081
94974B-GL-8	WELLS FARGO & CO SUB MTN DTD 07/22/15		06/09/2020	DIRECT PLACEMENT		298,834	265,000	4,083
94974B-GU-8	WELLS FARGO & CO SUB MTN DTD 12/08/16		06/09/2020	DIRECT PLACEMENT		680,049	575,000	13,201
94980V-AG-3	WELLS FARGO BANK NA SUB		07/21/2020	DIRECT PLACEMENT		1,114,187	800,000	18,247
95002U-AJ-0	WELLS FARGO COMMERCIAL MTG 2020-C58 A4		12/03/2020	WELLS FARGO BANK, N.A.		13,389,207	13,000,000	11,332
95002U-AU-5	WELLS FARGO COMMERCIAL MTG 2020-C58 B		12/03/2020	WELLS FARGO BANK, N.A.		13,904,028	13,500,000	15,210
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		06/12/2020	WELLS FARGO BANK, N.A.		20,490,625	20,000,000	41,667
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		02/14/2020	WELLS FARGO BANK, N.A.		37,439,375	37,000,000	80,167
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		02/14/2020	WELLS FARGO BANK, N.A.		25,218,750	25,000,000	54,167
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		07/15/2020	WELLS FARGO BANK, N.A.		28,918,750	28,000,000	65,333
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		07/15/2020	WELLS FARGO BANK, N.A.		13,858,594	13,500,000	31,500
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		10/13/2020	WELLS FARGO BANK, N.A.		14,907,898	14,591,000	27,358
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GRP SEC		11/30/2020	JEFFERIES LLC		15,000,000	15,000,000	
98665#-AA-4	WELLSPAN HEALTH OBLIGATED SEC		09/02/2020	JEFFERIES LLC		25,000,000	25,000,000	
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT		01/13/2020	BARCLAYS CAPITAL INC		19,980,000	20,000,000	
960386-AQ-3	WESTINGHOUSE AIR BRAKE CO GUARNT		06/16/2020	J P MORGAN SECURITIES INC		6,992,440	7,000,000	
962166-BY-9	WEYERHAEUSER CO SR NT		03/26/2020	GOLDMAN, SACHS & CO		9,847,000	10,000,000	
96337@-AA-8	WHISTLER PIPELINE LLC SEC		06/17/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		20,000,000	20,000,000	
970648-AJ-0	WILLIS NORTH AMERICA INC CO GUARNT		09/18/2020	VARIOUS		1,091,682	1,000,000	10,276
976656-CG-1	WISCONSIN ELEC PWR SR NT		06/09/2020	DIRECT PLACEMENT		2,287,204	2,000,000	
976826-BM-8	WISCONSIN PWR & LT SR NT		06/09/2020	DIRECT PLACEMENT		1,291,932	1,175,000	14,688
98212B-AL-7	WPX ENERGY INC SR NT		01/07/2020	BARCLAYS CAPITAL INC		2,000,000	2,000,000	
92942A-AA-3	WRG DEBT FUNDING IV LLC 2020-1 CL A 144A		06/11/2020	GUGGENHEIM CAPITAL MARKETS		8,499,983	8,500,000	
98419M-AL-4	XYLEM INC SR NT		06/24/2020	J P MORGAN SECURITIES INC		11,905,680	12,000,000	
98419M-AM-2	XYLEM INC SR NT		06/24/2020	CITIGROUP GLOBAL MKT INC		1,592,016	1,600,000	
98956P-AT-9	ZIMMER BIOMET HLDGS SR NT		03/13/2020	CITIGROUP SECURITIES INC		19,951,600	20,000,000	
98978V-AT-0	ZOETIS INC SR NT		08/20/2020	U.S. BANCORP		2,206,000	2,000,000	17,000
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,326,705,721	10,296,572,375	18,304,544
89532R-AA-8	TRESTLES CLO LTD 2020-3A CL E 144A	D	01/16/2020	CREDIT SUISSE SECURITIES LLC		3,500,000	3,500,000	
89532R-AC-4	TRESTLES CLO LTD 2020-3A CL SUB 144A	D	01/16/2020	CREDIT SUISSE SECURITIES LLC		4,280,813	5,925,000	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						7,780,813	9,425,000	
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		12/22/2020	BARCLAYS CAPITAL INC		5,716,341	5,761,938	
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML		11/18/2020	DIRECT PLACEMENT		3,586,273	3,622,498	
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL		02/28/2020	DIRECT PLACEMENT		1,326,375	1,326,375	
02079#-AD-0	ALPHA PACKAGING INC B3 MML		02/28/2020	DIRECT PLACEMENT		2,193,750	2,193,750	
00173@-AA-7	AMC BUYERS LLC DDTL		09/22/2020	DIRECT PLACEMENT		180,254	181,159	
00227#-AA-1	APR ENERGY USA TL1		03/23/2020	DIRECT PLACEMENT		19,800,000	20,000,000	
03852J-AR-2	ARAMARK SERVICES TL B4		01/22/2020	VARIOUS		4,534,375	4,500,000	
04268B-AC-8	AROTECH CORPORATION MML		10/22/2020	DIRECT PLACEMENT		4,312,703	4,378,378	

SCHEDULE D - PART 3

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

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04538F-AC-3	ASPLUNDH TREE EXPERT INITIAL TL		12/23/2020	WELLS FARGO BANK, N.A.		3,498,102	3,493,750	
05350N-AG-9	AVANTOR FUNDING INC CO TL B4		12/21/2020	GOLDMAN, SACHS & CO		5,006,250	5,000,000	
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL		12/31/2020	DIRECT PLACEMENT		707,735	707,735	
05516H-AC-2	B2B/AMW ACQUISITION CO MML		10/07/2020	DIRECT PLACEMENT		2,423,891	2,460,803	
07014Q-AK-7	BASS PRO GRP LLC TL B		11/04/2020	J P MORGAN SECURITIES INC		2,493,750	2,500,000	
C9413P-AZ-6	BAUSCH HEALTH AMERICAS TL B		10/27/2020	BARCLAYS CAPITAL INC		1,604,189	1,626,555	
08579J-BD-3	BERRY GLOBAL TL W		06/30/2020	BARCLAYS CAPITAL INC		487,500	500,000	
10954B-AB-6	BRILLIO HLDGS DDTL		03/27/2020	DIRECT PLACEMENT		750,000	750,000	
G1738K-AD-7	BUZZ FINCO LLC CO ASSETS FRN		12/08/2020	CITIGROUP GLOBAL MKT INC		411,963	412,995	
BL3395-93-8	CARNIVAL CORP TL B		12/23/2020	J P MORGAN SECURITIES INC		2,853,125	2,750,000	
BLA05F-JZ-6	CDI ACQUISITIONCO INC INCRMNTL MML		12/24/2020	DIRECT PLACEMENT		4,071,375	4,112,500	
16117L-BX-6	CHARTER COMMS OPER TL B2		11/23/2020	VARIOUS		2,920,000	3,000,000	
17875L-AL-3	CITYCENTER HLDGS LLC TL		03/23/2020	BANK OF AMERICA NA		467,500	500,000	
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		08/28/2020	J P MORGAN SECURITIES INC		2,390,996	2,427,407	
BLA05G-1L-4	CORDING SOLUTIONS HLDGS MML		12/31/2020	DIRECT PLACEMENT		7,562,500	7,638,889	
40416V-AB-1	CORE & MAIN LP TL		10/16/2020	VARIOUS		944,032	957,194	
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML		09/24/2020	DIRECT PLACEMENT		1,391,693	1,405,751	
64072U-AK-8	CSC HLDGS LLC TL B5		06/30/2020	J P MORGAN SECURITIES INC		2,857,500	3,000,000	
23918V-AY-0	DAVITA INC TL B		08/20/2020	WELLS FARGO BANK, N.A.		2,951,250	3,000,000	
BLA056-WL-2	DG-CS MSTR BORROWER LLC		11/02/2020	NATIXIS		40,000,000	40,000,000	
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN	D	02/20/2020	GOLDMAN, SACHS & CO		15,000,000	15,000,000	
29273P-AE-3	ENDO PARENT LLC DDTL NON-PIK		09/30/2020	VARIOUS		93,524	93,524	
29273P-9A-1	ENDO PARENT LLC DDTL PIK		09/30/2020	EXCHANGE		1,857	1,857	
31774B-AE-4	FINCO I LLC 2020 TL A		09/25/2020	EXCHANGE		2,399,427	2,396,590	
34965#-AC-2	FORTUNE INTL LLC DDTL		11/23/2020	DIRECT PLACEMENT		2,000,000	2,000,000	
34965#-AB-4	FORTUNE INTL LLC MML		01/17/2020	DIRECT PLACEMENT		3,960,000	4,000,000	
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		06/02/2020	DIRECT PLACEMENT		330,545	333,884	
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		06/02/2020	DIRECT PLACEMENT		1,767	1,784	
365556-AW-9	GARDNER DENVER INC TL		12/22/2020	CITIGROUP GLOBAL MKT INC		1,938,731	1,996,241	
55316H-AB-1	GENESEE & WYOMING INC TL		06/05/2020	CREDIT SUISSE SECURITIES LLC		3,760,000	4,000,000	
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		01/17/2020	DIRECT PLACEMENT		163,813	163,813	
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		01/17/2020	DIRECT PLACEMENT		526,691	532,011	
C7052B-AH-7	GFL ENVIRONMENTAL INC TL	A	12/22/2020	EXCHANGE/VARIOUS		5,157,556	5,179,071	
BLA05F-FA-5	GLOBAL BANK CORP TL B	D	12/23/2020	CREDIT SUISSE SECURITIES LLC		7,812,500	7,812,500	
41024J-AB-0	HANDGARDS LLC MML		10/14/2020	DIRECT PLACEMENT		5,880,000	6,000,000	
404122-BA-0	HCA INC CO ASSETS TL B12		03/24/2020	BANK OF AMERICA NA		4,993,750	5,000,000	
43162T-AK-6	HILLMAN GRP TL B	C	01/03/2020	JEFFERIES LLC		2,751,018	2,792,911	
BLA05B-69-7	INFINITY INTERM MML		12/10/2020	DIRECT PLACEMENT		6,002,451	6,078,431	
BLA05E-TT-2	IVEX & INDUSPAC HOLDCO MML		12/17/2020	DIRECT PLACEMENT		9,900,000	10,000,000	
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML		12/01/2020	DIRECT PLACEMENT		3,600,000	3,636,364	
62981*-AA-1	JARROW FORMULAS INC MML		11/30/2020	DIRECT PLACEMENT		5,925,000	6,000,000	
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		11/02/2020	DIRECT PLACEMENT		651,940	651,940	
50082#-AC-6	KRAMER LABORATORIES INC INCRMNTL MML		10/14/2020	DIRECT PLACEMENT		1,079,410	1,095,848	
52729K-AP-1	LEVEL 3 PARENT TL B		02/11/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,018,750	3,000,000	
BLA05F-LJ-9	MPG BUYER, LLC MML		12/29/2020	DIRECT PLACEMENT		9,900,000	10,000,000	
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT		01/08/2020	DIRECT PLACEMENT		1,928,889	1,928,889	
62914D-AF-3	NGS US FINCO INCRMNTL MML		11/04/2020	DIRECT PLACEMENT		812,563	829,146	
62922E-AE-4	NJEYE LLC NEW TL MML		03/23/2020	DIRECT PLACEMENT		1,183,127	1,183,127	
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		05/15/2020	DIRECT PLACEMENT		110,607	111,724	
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML		09/11/2020	DIRECT PLACEMENT		833,634	842,055	
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		03/12/2020	VARIOUS		1,911,412	1,994,764	
72761J-AD-8	PLASTIPAK HLDGS INCREMENTAL B		12/29/2020	WELLS FARGO BANK, N.A.		3,955,625	4,000,000	
BLA05F-BT-8	PRIME BUYER LLC MML		12/22/2020	DIRECT PLACEMENT		9,850,000	10,000,000	
75008Q-AL-0	RACKSPACE HOSTING TL B 2017		10/13/2020	CITIGROUP GLOBAL MKT INC		2,928,682	2,992,268	
76168J-AR-7	RBS GLOBAL 2019 REFINANCING TL B		08/05/2020	VARIOUS		4,213,400	4,320,000	
76121Q-AH-9	RESOURCE LABEL GROUP 8TH AMEND AQUIS MML		12/17/2020	DIRECT PLACEMENT		2,213,424	2,224,547	
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L		03/27/2020	CREDIT SUISSE SECURITIES LLC		5,100,027	5,080,973	
48268J-AC-8	SARAH LEE MML		03/27/2020	DIRECT PLACEMENT		387,622	391,538	
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		06/30/2020	VARIOUS		7,847,176	7,984,778	
80585@-AA-1	SCALED AGILE HLDGS MML		12/15/2020	DIRECT PLACEMENT		2,605,892	2,632,214	
G8059#-AB-8	SEMPERIAN PPP INV PRT LTD TL1	B	02/18/2020	DIRECT PLACEMENT		14,994,876	14,994,876	
83204E-AC-3	SMART WAVE TECHNOLOGIES MML		11/05/2020	DIRECT PLACEMENT		5,558,635	5,628,998	
83174#-AA-0	SMILE DOCTORS LLC MML		12/11/2020	DIRECT PLACEMENT		234,864	234,864	

SCHEDULE D - PART 3

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

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83578B-AM-5	SOPHIA LP CLOSING DATE TL		10/22/2020	BANK OF AMERICA NA		2,233,125	2,250,000	
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		08/06/2020	DIRECT PLACEMENT		780,000	780,000	
78466Y-AM-0	SRS DISTRIBUTION INC TL B		08/27/2020	BANK OF AMERICA NA		1,492,500	1,500,000	
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		08/13/2020	BANK OF AMERICA NA		1,473,750	1,500,000	
78466D-BF-0	SS&C TECHNOLOGIES TL B5		02/28/2020	CREDIT SUISSE SECURITIES LLC		2,468,750	2,500,000	
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	06/30/2020	CITIGROUP GLOBAL MKT INC		1,362,930	1,368,060	
86614D-AH-1	SUMMIT MATERIALS TL B		09/14/2020	BANK OF AMERICA NA		493,750	500,000	
87583F-AJ-7	TANK HOLDING CORP TL		02/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,426,768	1,421,438	
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		10/09/2020	EXCHANGE/VARIOUS		4,745,022	4,812,754	
69323#-AC-5	THE PROMPTCARE COS DDTL 1		02/13/2020	DIRECT PLACEMENT		648,000	654,545	
69323#-AB-7	THE PROMPTCARE COS MML		02/13/2020	DIRECT PLACEMENT		4,644,000	4,690,909	
87250Y-AC-3	TI ACQUISITION NC MML		03/25/2020	DIRECT PLACEMENT		5,955,000	6,000,000	
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		08/04/2020	EXCHANGE/VARIOUS		3,076,987	3,145,430	
BLA05F-F6-4	TRANSPORTATION INSIGHT INCRMNTL MML		12/23/2020	DIRECT PLACEMENT		5,380,579	5,518,543	
91335P-AE-9	UNIVAR USA INC TL B3		03/25/2020	BANK OF AMERICA NA		2,962,500	3,000,000	
91335P-AH-2	UNIVAR USA INC TL B5		06/30/2020	BANK OF AMERICA NA		477,644	496,253	
92565E-AB-9	VICI PROPERTIES 1 TERM B LOAN		02/26/2020	CITIZENS FINANCIAL GROUP INC		2,606,500	2,600,000	
93625#-AB-2	WARRIOR ACQUISITIONS MML		09/16/2020	DIRECT PLACEMENT		1,164,977	1,179,724	
G9553B-AB-6	WESTERN BIRCH CO		10/28/2020	CREDIT SUISSE SECURITIES LLC		50,000,000	50,000,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						384,415,388	387,266,862	
8399997. Total - Bonds - Part 3						11,952,875,484	11,906,904,309	19,813,707
8399998. Total - Bonds - Part 5						1,430,573,942	1,354,220,827	3,409,868
8399999. Total - Bonds						13,383,449,427	13,261,125,136	23,223,574
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
072205-10-7	BAY COMMUNITY BANCORP		12/08/2020	EXCHANGE	10,000.000	20,500		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,500	XXX	
313786-10-5	FHLB TOPEKA CLASS A		10/01/2020	EXCHANGE	31,735.000	3,173,500		
313786-2#-1	FHLB TOPEKA CLASS B		12/31/2020	VARIOUS	20,678.000	2,067,806		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,241,306	XXX	
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS		12/29/2020	VARIOUS	1,250,612.900	12,506,141		
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I		12/29/2020	VARIOUS	1,250,612.900	12,506,141		
69448A-56-5	PACIFIC FUNDS LARGE-CAP VALUE, ADVISOR		12/29/2020	DIVIDEND REINVESTMENT	10,795.990	121,131		
69448A-36-7	PACIFIC FUNDS SMALL-CAP VALUE, ADVISOR		12/29/2020	DIVIDEND REINVESTMENT	5,215.420	49,599		
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME ADVISOR		12/31/2020	DIVIDEND REINVESTMENT	21,142.770	211,319		
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		12/31/2020	DIVIDEND REINVESTMENT	21,182.260	211,726		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						25,606,058	XXX	
69382#-10-9	PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT		12/15/2020	CORPORATE ACTION DISTRIBUTION	0.000	350,000,000		
69401*-10-0	PACIFIC BALEINE REINSURANCE COMPANY		12/15/2020	CORPORATE ACTION DISTRIBUTION	0.000	90,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						440,000,000	XXX	
9799997. Total - Common Stocks - Part 3						470,867,863	XXX	
9799998. Total - Common Stocks - Part 5						57,952,574	XXX	
9799999. Total - Common Stocks						528,820,437	XXX	
9899999. Total - Preferred and Common Stocks						528,820,437	XXX	
9999999 - Totals						13,912,269,864	XXX	23,223,574

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
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		12/01/2020	SCHEDULED REDEMPTION		717,572	717,572	667,166	663,280		28,216		28,216		717,572				34,933	10/01/2035
38374E-HT-7	GNMA SER 2003-105 CL Z		12/01/2020	SCHEDULED REDEMPTION		2,953,323	2,953,323	2,454,441	2,696,546		256,777		256,777		2,953,323				83,885	11/01/2033
38374E-G9-2	GNMA SER 2003-113 CL ZA		12/01/2020	SCHEDULED REDEMPTION		4,231,597	4,231,597	3,584,358	3,874,909		356,688		356,688		4,231,597				121,684	12/01/2033
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		12/20/2020	SCHEDULED REDEMPTION		8,315,616	8,315,616	8,289,630	8,290,047		25,569		25,569		8,315,616				72,390	09/20/2049
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		12/20/2020	SCHEDULED REDEMPTION		3,680,532	3,680,532	3,665,579	3,665,695		14,837		14,837		3,680,532				35,326	09/20/2049
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		12/20/2020	SCHEDULED REDEMPTION		2,220,880	2,220,880	2,211,857	2,211,927		8,953		8,953		2,220,880				20,330	09/20/2049
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		12/20/2020	SCHEDULED REDEMPTION		7,908,593	7,908,593	7,898,707	7,898,869		9,724		9,724		7,908,593				71,774	11/20/2049
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		12/20/2020	SCHEDULED REDEMPTION		22,648,234	22,648,234	22,623,463	22,623,975		24,259		24,259		22,648,234				181,438	11/20/2049
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		12/20/2020	SCHEDULED REDEMPTION		12,866,023	12,866,023	12,849,940	12,850,246		15,777		15,777		12,866,023				103,731	11/20/2049
83162C-RR-6	SBAP 2008-20C CL 1		09/01/2020	SCHEDULED REDEMPTION		694,005	694,005	694,005	694,005						694,005				38,101	03/01/2028
83162C-RS-4	SBAP 2008-20D CL 1		10/01/2020	SCHEDULED REDEMPTION		830,004	830,004	830,004	830,004						830,004				44,571	04/01/2028
912810-PU-6	US TREAS BOND		07/27/2020	VARIOUS		818,727	550,000	817,410	814,705		(1,183)		(1,183)		813,521		5,205	5,205	6,044	05/15/2037
912828-3Y-4	US TREASURY NOTE		02/29/2020	MATURED		500,000	500,000	497,402	499,761		239		239		500,000				5,625	02/29/2020
912828-XY-1	US TREASURY NOTE		06/30/2020	VARIOUS		2,753,125	2,750,000	2,738,613	2,746,791		2,903		2,903		2,749,694		3,431	3,431	31,113	06/30/2020
912810-QX-9	US TREASURY NT		02/07/2020	HSBC SECURITIES INC		2,152,938	1,900,000	2,151,940	2,150,141		(947)		(947)		2,149,195		3,743	3,743	25,415	08/15/2042
912810-QZ-4	US TREASURY NT		02/07/2020	HSBC SECURITIES INC		3,080,000	2,560,000	3,079,168	3,075,564		(1,897)		(1,897)		3,073,667		6,333	6,333	38,913	02/15/2043
912810-SF-6	US TREASURY NT		01/31/2020	AMHERST PIERPOINT SEC		18,272	15,000	18,017	18,001		(7)		(7)		17,994		278	278	210	02/15/2049
912810-RE-0	US TREASURY NT		02/21/2020	AMHERST PIERPOINT SEC		1,624,506	1,220,000	1,590,026	1,587,592		(1,735)		(1,735)		1,585,857		38,649	38,649	23,206	02/15/2044
912810-RH-3	US TREASURY NT		01/31/2020	AMHERST PIERPOINT SEC		182,391	150,000	181,245	181,045		(87)		(87)		180,958		1,432	1,432	2,191	08/15/2044
912810-RK-6	US TREASURY NT		04/27/2020	BANK OF MONTREAL		6,985,000	5,500,000	5,968,600	5,965,683		(4,589)		(4,589)		5,961,094		1,023,906	1,023,906	96,326	02/15/2045
912810-RP-5	US TREASURY NT		02/21/2020	AMHERST PIERPOINT SEC		2,532,400	2,080,000	2,473,328	2,470,949		(1,704)		(1,704)		2,469,244		63,156	63,156	17,314	11/15/2045
912810-SA-7	US TREASURY NT		07/27/2020	VARIOUS		6,061	5,000	5,982	5,976		(2)		(2)		5,974		87	87	70	02/15/2048
912810-SC-3	US TREASURY NT		07/27/2020	VARIOUS		1,005,159	810,000	991,683	990,711		(426)		(426)		990,285		14,874	14,874	5,563	05/15/2048
912810-SD-1	US TREASURY NT		07/27/2020	VARIOUS		607,344	500,000	599,050	598,531		(226)		(226)		598,305		9,039	9,039	7,011	08/15/2048
912810-SE-9	US TREASURY NT		04/27/2020	HSBC SECURITIES INC		5,562,550	3,680,000	4,722,912	4,717,452		(8,545)		(8,545)		4,708,907		853,643	853,643	56,299	11/15/2048
912828-2V-1	US TREASURY NT		09/15/2020	MATURED		60,000	60,000	59,709	59,930		70		70		60,000				825	09/15/2020
912828-YK-0	US TREASURY NT		03/27/2020	BANK OF AMERICA NA		5,133,984	5,000,000	4,966,992	4,969,263		2,589		2,589		4,971,852		162,132	162,132	31,144	10/15/2022
912828-5Q-9	US TREASURY NT		11/30/2020	MATURED		4,000,000	4,000,000	4,007,813	4,003,735		(3,735)		(3,735)		4,000,000				110,000	11/30/2020
912828-6B-1	US TREASURY NT		01/29/2020	AMHERST PIERPOINT SEC		1,263,856	1,160,000	1,265,444	1,263,273		(828)		(828)		1,262,445		1,411	1,411	13,901	02/15/2029
912828-6F-2	US TREASURY NT		04/30/2020	VARIOUS		659,797	600,000	604,516	604,047		(166)		(166)		603,882		55,915	55,915	8,696	02/28/2026
912828-NT-3	US TREASURY NT		08/15/2020	MATURED		1,000,000	1,000,000	1,062,695	1,009,132		(9,132)		(9,132)		1,000,000				26,250	08/15/2020
912828-UV-0	US TREASURY NT		03/31/2020	MATURED		4,000,000	4,000,000	3,952,344	3,996,019		3,981		3,981		4,000,000				22,500	03/31/2020
912828-YB-0	US TREASURY NT		01/29/2020	AMHERST PIERPOINT SEC		90,366	90,000	90,315	90,309		(2)		(2)		90,307		59	59	668	08/15/2029
912828-YD-6	US TREASURY NT		01/29/2020	AMHERST PIERPOINT SEC		29,801	30,000	29,760	29,767		3		3		29,770		31	31	172	08/31/2026
912828-YH-7	US TREASURY NT		07/21/2020	VARIOUS		5,265,781	5,000,000	4,963,281	4,964,518		3,965		3,965		4,968,484		297,297	297,297	60,246	09/30/2024
912828-Z9-4	US TREASURY NT		07/27/2020	VARIOUS		1,080,000	1,000,000	1,067,305			(396)		(396)		1,066,909		13,091	13,091	2,596	02/15/2030
912828-V3-1	US TREASURY NT		01/15/2020	MATURED		500,000	500,000	498,359	499,873		127		127		500,000				3,438	01/15/2020
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		12/01/2020	SCHEDULED REDEMPTION		234,864	234,864	223,321	232,175		2,689		2,689		234,864				9,466	06/01/2024
911760-AN-6	VENDEE VA MTG TR 92-1 CL 2 IO 137743629		06/22/2020	WRITTEN OFF				26,222	26,456		(26,456)		(26,456)							05/15/2022
0599999. Subtotal - Bonds - U.S. Governments						118,213,301	111,961,244	114,422,603	113,870,902		695,305		695,305		115,659,587		2,553,713	2,553,713	1,413,364	XXX
29135L-AN-0	ABU DHABI GOVT INT'L SR NT 144A	D	12/18/2020	VARIOUS		23,563,300	24,000,000	24,000,000							24,000,000		(436,700)	(436,700)	75,525	09/02/2070
05968C-AB-8	BANCO LATINOAMERICANO SA SR NT 144A	D	05/07/2020	MATURED		10,000,000	10,000,000	9,965,300	9,997,387		2,613		2,613		10,000,000				162,500	05/07/2020
302154-AW-9	EXPORT-IMPORT BK KOREA SR NT	D	06/29/2020	MATURED		500,000	500,000	509,690	500,599		(599)		(599)		500,000				12,813	06/29/2020
T6247R-CC-1	ITALY REP CPN DEPOSIT RCPTS 95-1 SER 51	D	03/27/2020	MATURED		6,875,000	6,875,000	1,662,306	6,765,234		109,766		109,766		6,875,000					03/27/2020
T6247R-CD-9	ITALY REP CPN DEPOSIT RCPTS 95-1 SER 52	D	09/27/2020	MATURED		6,875,000	6,875,000	1,607,238	6,541,105		333,895		333,895		6,875,000					09/27/2020
500630-CD-8	KOREA DEV BANK SR NT	D	03/11/2020	MATURED		1,000,000	1,000,000	999,800	999,992		8		8		1,000,000				12,500	03/11/2020
56346Z-HN-0	MANITOBA PROV STRIP PRIN SER AP20	A	04/01/2020	MATURED		4,081	4,081	428	3,992		89		89		4,081					04/01/2020
56346Z-EZ-6	MANITOBA PROV STRIP PRIN SER JA20	A	01/15/2020	MATURED		3,321,200	3,321,200	351,184	3,310,256		10,944		10,944		3,321,200					01/15/2020
D2740*-AD-9	PORTIGON AG SUB NT SER 05-3	C	01/02/2020	SCHEDULED REDEMPTION		83,114	83,114	93,590	89,641		(6,527)		(6,527)		83,114				5,012	01/02/2028
D2740*-AE-7	PORTIGON AG SUB NT SER 06-3	C	01/02/2020	SCHEDULED REDEMPTION		14,650	14,650	16,388	15,675		(1,025)		(1,025)		14,650				883	01/02/2027
D2740*-AF-4	PORTIGON AG SUB NT SER 07-3	C	01/02/2020	SCHEDULED REDEMPTION		2,776	2,776	3,066	2,949		(173)		(173)		2,776				167	01/02/2027
74733W-AB-4	QATARI DIAR FINANCE QSC GOVT GTD 144A	D	07/21/2020	MATURED		13,250,000	13,250,000	13,245,030	13,249,655		345		345		13,250,000				662,500	07/21/2020
62987B-AA-0	REPUBLIC OF NAMIBIA SR NT 144A	D	12/09/2020	BANK OF AMERICA NA		7,166,250	7,000,000	6,868,330	6,969,901		15,074		15,074		6,984,975		181,275	181,275	425,639	11/03/2021
698299-BH-6	REPUBLIC OF PANAMA SR NT	D	06/10/2020	HSBC SECURITIES INC		2,400,000	2,000,000	1,869,580	1,871,837		888		888		1,872,724		527,276	527,276	59,000	04/16/2050
803854-ET-1	SASKATCHEWAN PROVINCE OF DEB	A	12/15/2020	MATURED		1,000,000	1,000,000	1,087,220	1,007,412		(7,412)		(7,412)		1,000,000				93,750	12/15/2020
91087B-AF-7	UNITED MEXICAN STATES SR NT	D	04/07/2020	GOLDMAN, SACHS & CO		399,000	400,000	397,528	397,710		54		54		397,764		1,236	1,236	8,350	04/22/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
910860-BB-3	UNITED MEXICAN STATES SR NT 03/08/12	D	12/17/2020	JEFFERIES LLC		688,025	580,000	635,100	634,828		(1,318)		(1,318)		633,510		54,515	54,515	35,432	03/08/2044
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 144A	D	07/28/2020	VARIOUS		150,000	150,000	149,960	149,997		3		3		150,000				4,416	07/28/2020
1099999. Subtotal - Bonds - All Other Governments						77,292,396	77,055,821	63,461,737	52,508,171		456,624		456,624		76,964,795		327,601	327,601	1,558,487	XXX
13063B-FV-9	CALIFORNIA STATE BONDS - TXBL		12/03/2020	VARIOUS		2,650,000	2,650,000	2,799,126	2,653,624		(3,624)		(3,624)		2,650,000				129,925	03/01/2036
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,650,000	2,650,000	2,799,126	2,653,624		(3,624)		(3,624)		2,650,000				129,925	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		12/15/2020	SCHEDULED REDEMPTION		52,571	52,571	52,571							52,571				435	08/15/2039
64966H-4H-0	NEW YORK N Y		10/01/2020	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				80,940	10/01/2020
64966H-MU-1	NEW YORK N Y BAB		10/01/2020	VARIOUS		2,952,010	2,951,286	2,951,286	2,951,286		(23,910)		(23,910)		2,927,376		24,634	24,634	218,003	10/01/2022
89917*-AA-3	TULARE COUNTY II CTL PTC		12/25/2020	SCHEDULED REDEMPTION		1,074	1,074	1,084			(11)		(11)		1,074				28	08/25/2045
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,005,654	5,004,930	5,004,941	4,951,286		(23,921)		(23,921)		4,981,020		24,634	24,634	299,406	XXX
010869-CA-1	ALAMEDA CORRIDOR TRANS AUTH MBIA REV		10/01/2020	MATURED		25,000,000	25,000,000	26,004,000	23,794,344		1,205,656		1,205,656		25,000,000					10/01/2020
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		12/01/2020	SCHEDULED REDEMPTION		2,724,605	2,724,605	2,320,177	2,552,059		172,546		172,546		2,724,605				74,679	05/01/2034
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		12/01/2020	SCHEDULED REDEMPTION		1,894,320	1,894,320	1,584,906	1,735,346		158,974		158,974		1,894,320				57,303	05/01/2034
31393G-V3-5	FHLMC 2533- CL Z		12/01/2020	SCHEDULED REDEMPTION		633,984	633,984	608,049	618,082		15,901		15,901		633,984				21,931	12/01/2032
31394R-TP-4	FHLMC 2766 CL ZD		12/01/2020	SCHEDULED REDEMPTION		1,515,766	1,515,766	1,366,668	1,445,740		70,025		70,025		1,515,766				45,820	03/01/2034
31395H-RC-6	FHLMC 2870 CL VZ		12/01/2020	SCHEDULED REDEMPTION		5,697,875	5,697,875	5,284,337	5,511,665		186,210		186,210		5,697,875				182,098	10/01/2034
3137BQ-UP-0	FHLMC 4601- CL NK		12/01/2020	SCHEDULED REDEMPTION		8,223,789	8,223,789	8,127,737			96,051		96,051		8,223,789				74,982	09/01/2045
3137FH-2D-4	FHLMC 4822- CL A		11/01/2020	SCHEDULED REDEMPTION		7,687,844	7,687,844	7,833,493	7,788,042		(100,198)		(100,198)		7,687,844				157,952	11/01/2042
3137FH-2F-9	FHLMC 4822- CL BA		10/01/2020	SCHEDULED REDEMPTION		3,214,291	3,214,291	3,275,564	3,254,625		(40,334)		(40,334)		3,214,291				59,026	07/01/2042
3137FH-VJ-9	FHLMC 4830- CL K		09/01/2020	SCHEDULED REDEMPTION		24,218,396	24,218,396	24,745,335	24,571,216		(352,820)		(352,820)		24,218,396				417,108	08/01/2042
3137FH-VK-6	FHLMC 4830- CL KA		09/01/2020	SCHEDULED REDEMPTION		14,529,938	14,529,938	14,804,077	14,713,604		(183,666)		(183,666)		14,529,938				250,219	08/01/2042
3137FP-WL-5	FHLMC 4931- CL FJ		12/25/2020	SCHEDULED REDEMPTION		13,732,553	13,732,553	13,687,493	13,687,929		44,624		44,624		13,732,553				123,489	11/25/2049
3137FQ-HH-9	FHLMC 4936- CL EF		12/25/2020	SCHEDULED REDEMPTION		13,290,781	13,290,781	13,253,401	13,253,650		37,131		37,131		13,290,781				124,070	12/25/2049
3137FQ-JW-4	FHLMC 4936- CL FL		12/25/2020	SCHEDULED REDEMPTION		17,346,816	17,346,816	17,298,028	17,298,462		48,354		48,354		17,346,816				163,828	12/25/2049
3137FR-DX-6	FHLMC 4954- CL KE		12/01/2020	SCHEDULED REDEMPTION		658,155	658,155	670,264			(12,109)		(12,109)		658,155				3,199	02/01/2050
3137FR-2N-0	FHLMC 4954- CL LB		12/01/2020	SCHEDULED REDEMPTION		3,793,121	3,793,121	3,823,347			(30,226)		(30,226)		3,793,121				48,813	02/01/2050
3137FW-DY-3	FHLMC 5009- CL MB		12/01/2020	SCHEDULED REDEMPTION		8,114,100	8,114,100	8,235,812			(121,711)		(121,711)		8,114,100				27,631	08/01/2047
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		12/01/2020	SCHEDULED REDEMPTION		9,156,263	9,156,263	9,646,981	9,567,197		(410,934)		(410,934)		9,156,263				209,125	04/01/2046
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		12/01/2020	SCHEDULED REDEMPTION		4,625,320	4,625,320	4,749,523			(124,202)		(124,202)		4,625,320				20,247	09/01/2035
312904-Z6-5	FHLMC SER 1036 CL H12-Z		12/01/2020	SCHEDULED REDEMPTION		3,909	3,909	3,889	3,909						3,909				183	01/01/2021
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS		12/15/2020	SCHEDULED REDEMPTION		418	418	420	418						418				4	04/15/2022
31394P-PA-5	FHLMC SER 2755 CL ZM		12/01/2020	SCHEDULED REDEMPTION		839,761	839,761	781,112	811,484		28,277		28,277		839,761				27,545	02/01/2034
31397B-SF-9	FHLMC SER 3227 CL PT		12/01/2020	SCHEDULED REDEMPTION		1,252,727	1,252,727	1,206,141	1,236,233		16,495		16,495		1,252,727				41,494	10/01/2036
31396G-BS-9	FHLMC SERIES 3087 CL NZ		12/01/2020	SCHEDULED REDEMPTION		739,362	739,362	592,234	667,381		71,981		71,981		739,362				21,575	12/01/2035
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		12/01/2020	SCHEDULED REDEMPTION		11,452	11,452	9,570	10,339		1,113		1,113		11,452				427	06/01/2030
31393E-N8-8	FNMA 2003-86 CL ZJ		12/01/2020	SCHEDULED REDEMPTION		1,392,744	1,392,744	1,324,566	1,362,946		29,798		29,798		1,392,744				53,526	09/01/2033
31394C-JW-3	FNMA 2005-12 CL CZ		12/01/2020	SCHEDULED REDEMPTION		918,848	918,848	875,216	899,997		18,850		18,850		918,848				29,358	03/01/2035
31394C-6F-4	FNMA 2005-30 CL Z		12/01/2020	SCHEDULED REDEMPTION		508,405	508,405	466,381	488,068		20,336		20,336		508,405				16,201	04/01/2035
31394C-U5-9	FNMA 2005-34 CL PE		12/01/2020	SCHEDULED REDEMPTION		290,163	290,163	282,512	287,020		3,143		3,143		290,163				8,968	04/01/2035
31394D-QR-4	FNMA 2005-40 CL Z		12/01/2020	SCHEDULED REDEMPTION		2,002,980	2,002,980	1,719,314	1,881,628		121,352		121,352		2,002,980				58,970	05/01/2035
31394V-N5-5	FNMA 2006-13 CL ZA		12/01/2020	SCHEDULED REDEMPTION		486,933	486,933	460,655	473,817		13,116		13,116		486,933				17,762	03/01/2036
31396K-3E-0	FNMA 2006-84 CL YP		12/01/2020	SCHEDULED REDEMPTION		1,580,173	1,580,173	1,519,868	1,558,702		21,471		21,471		1,580,173				54,828	09/01/2036
3136B3-MS-6	FNMA 2018-84 CL DA		12/01/2020	SCHEDULED REDEMPTION		11,048,995	11,048,995	11,150,853	11,136,586		(87,590)		(87,590)		11,048,995				260,047	10/01/2043
3136B4-SB-5	FNMA 2019-24 CL FA		12/25/2020	SCHEDULED REDEMPTION		9,056,633	9,056,633	9,025,500	9,025,799		30,834		30,834		9,056,633				75,740	05/25/2049
3136B4-WA-2	FNMA 2019-26 CL FG		12/25/2020	SCHEDULED REDEMPTION		8,736,672	8,736,672	8,723,021	8,724,382		12,290		12,290		8,736,672				37,930	06/25/2049
3136B5-AM-7	FNMA 2019-30 CL FA		12/25/2020	SCHEDULED REDEMPTION		23,150,842	23,150,842	23,136,372	23,137,526		13,315		13,315		23,150,842				197,965	07/25/2049
3136B4-5C-8	FNMA 2019-33 CL FB		12/25/2020	SCHEDULED REDEMPTION		10,485,371	10,485,371	10,478,817	10,479,440		5,931		5,931		10,485,371				67,397	07/25/2049
3136B5-GH-2	FNMA 2019-35 CL FB		12/25/2020	SCHEDULED REDEMPTION		5,646,445	5,646,445	5,639,387	5,639,998		6,447		6,447		5,646,445				44,376	07/25/2049
3136B5-GL-3	FNMA 2019-35 CL FE		12/25/2020	SCHEDULED REDEMPTION		10,591,077	10,591,077	10,541,431	10,542,136		48,941		48,941		10,591,077				82,885	07/25/2049
3136B6-WD-1	FNMA 2019-60 CL F		12/25/2020	SCHEDULED REDEMPTION		8,031,616	8,031,616	7,998,987	7,999,338		32,278		32,278		8,031,616				70,302	10/25/2049
3136B7-PZ-8	FNMA 2019-73 CL FD		12/25/2020	SCHEDULED REDEMPTION		5,090,661	5,090,661	5,069,980	5,070,126		20,535		20,535		5,090,661				44,527	12/25/2049
3136B7-S3-6	FNMA 2019-78 CL DE		12/01/2020	SCHEDULED REDEMPTION		11,439,219	11,439,219	11,703,305			(264,085)		(264,085)		11,439,219				72,551	11/01/2049
3136BA-F4-1	FNMA 2020-49 CL JA		12/01/2020	SCHEDULED REDEMPTION		2,890,015	2,890,015	2,962,153			(72,137)		(72,137)		2,890,015				20,424	08/01/2044
3136BA-E8-3	FNMA 2020-49 CL PC		12/01/2020	SCHEDULED REDEMPTION		279,230	279,230	285,316			(6,086)		(6,086)		279,230				1,364	07/01/2050
3136BB-GJ-5	FNMA 2020-54 CL DA		12/01/2020	SCHEDULED REDEMPTION		5,352,935	5,352,935	5,480,067			(127,132)		(127,132)		5,352,935				37,830	06/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136BB-GY-2	FNMA 2020-54 CL PC		12/01/2020	SCHEDULED REDEMPTION		2,343,327	2,343,327	2,392,940			(49,613)		(49,613)		2,343,327				11,498	08/01/2050
31358G-CB-1	FNMA 91-23 CL KK-Z		12/01/2020	SCHEDULED REDEMPTION		3,733	3,733	3,940	3,733						3,733				197	03/01/2021
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		12/01/2020	SCHEDULED REDEMPTION		20,194	20,194	20,015	20,051		143		143		20,194				672	12/01/2028
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		12/01/2020	SCHEDULED REDEMPTION		2,681	2,681	2,710	2,707		(26)		(26)		2,681				111	12/01/2028
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		12/01/2020	SCHEDULED REDEMPTION		3,175,711	3,175,711	3,290,334	3,273,312		(97,602)		(97,602)		3,175,711				64,841	11/01/2047
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		12/01/2020	SCHEDULED REDEMPTION		8,947,927	8,947,927	9,277,882	9,224,926		(276,998)		(276,998)		8,947,927				181,587	01/01/2048
313603-7J-5	FNMA REMIC TR 1990-47 CL L PACCMO		04/01/2020	SCHEDULED REDEMPTION		493	493	377	491		2		2		493				6	05/01/2020
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO		12/01/2020	SCHEDULED REDEMPTION		8,941	8,941	7,914	8,845		96		96		8,941				427	10/01/2021
31393Y-WN-1	FNMA SER 2004-45 CL Z		12/01/2020	SCHEDULED REDEMPTION		3,102,122	3,102,122	2,458,663	2,789,574		312,548		312,548		3,102,122				90,584	06/01/2034
31394A-M3-7	FNMA SER 2004-67 CL ZA		12/01/2020	SCHEDULED REDEMPTION		2,637,673	2,637,673	2,208,308	2,444,715		192,957		192,957		2,637,673				76,046	09/01/2034
31394A-R6-5	FNMA SER 2004-74 CL ZB		12/01/2020	SCHEDULED REDEMPTION		1,137,863	1,137,863	961,849	1,052,327		85,536		85,536		1,137,863				33,465	10/01/2034
31394B-HW-7	FNMA SER 2004-83 CL ZB		12/01/2020	SCHEDULED REDEMPTION		1,054,082	1,054,082	886,177	977,652		76,430		76,430		1,054,082				30,717	11/01/2034
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		12/01/2020	SCHEDULED REDEMPTION		2,175,968	2,175,968	1,958,655	2,078,784		97,184		97,184		2,175,968				70,398	12/01/2033
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		12/01/2020	SCHEDULED REDEMPTION		1,465,641	1,465,641	1,265,886	1,383,385		82,256		82,256		1,465,641				47,274	11/01/2033
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		12/01/2020	SCHEDULED REDEMPTION		2,552,551	2,552,551	2,126,065	2,364,943		187,607		187,607		2,552,551				70,271	04/01/2034
359900-3X-3	FULTON CNTY GA DEV AUTH TAXBLE SER B		10/01/2020	CALLED @ 100.000		530,000	530,000	530,135	530,053		(8)		(8)		530,045		(45)	(45)	32,500	04/01/2025
485428-ZX-7	KANSAS ST DEV AUTH SER C FSA REV		05/01/2020	CALLED @ 100.000		765,000	765,000	765,000	765,000						765,000				41,088	05/01/2026
544445-NW-5	LOS ANGELES CA DEPT OF ARPTS A		07/01/2020	TRANSFER TO SA		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				307,167	05/15/2049
626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J BAB		04/01/2020	CALLED @ 100.000		98,000	98,000	98,000	98,000						98,000				6,504	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA PROJ M BAB		04/01/2020	CALLED @ 100.000		156,000	156,000	157,416	157,272		(8)		(8)		157,265		(1,265)	(1,265)	10,382	04/01/2057
644684-BN-1	NEW HAMPSHIRE ST BUS FINA PENNYCHUCK WTR		01/01/2020	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				4,500	01/01/2045
64971M-4N-9	NEW YORK N Y CITY TRANSITIONAL		10/01/2020	CALLED @ 100.000		1,500,000	1,500,000	1,651,005	1,512,018		(12,018)		(12,018)		1,500,000				101,640	08/01/2030
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP		09/15/2020	SCHEDULED REDEMPTION		818,449	818,449	837,404	823,399		(4,950)		(4,950)		818,449				71,860	03/15/2026
70869R-AQ-6	PENNSYLVANIA ECON DEV FIN		12/01/2020	CALLED @ 100.000		7,200,000	7,200,000	7,063,200	7,077,453		2,469		2,469		7,079,922		120,078	120,078	360,000	12/01/2043
76803E-AB-4	RIVER CITY REGL STAD 1999 AMBAC		11/02/2020	VARIOUS		269,020	269,020	269,020	269,020						269,020				36,405	11/01/2029
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		08/15/2020	SCHEDULED REDEMPTION		597,685	597,685	597,685	597,685						597,685				22,987	08/15/2033
3199999. Subtotal - Bonds - U.S. Special Revenues						347,548,561	347,548,561	326,686,844	297,784,581		1,214,749		1,214,749		347,429,793		118,768	118,768	5,078,826	XXX
53948K-AA-7	2020-2GF CL A 144A	C	12/20/2020	SCHEDULED REDEMPTION		238,737	238,737	238,636			101		101		238,737				2,097	07/20/2047
00287Y-AT-6	ABBVIE INC SR NT		05/14/2020	MATURED		1,000,000	1,000,000	1,007,710	1,001,151		(1,151)		(1,151)		1,000,000				12,500	05/14/2020
00287Y-BG-3	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		449,966	450,000	449,933	449,936		30		30		449,966				9,621	11/19/2021
00287Y-BS-7	ABBVIE INC SR NT 144A		08/06/2020	U.S. BANCORP		1,948,875	1,500,000	1,493,445	1,493,457		67		67		1,493,524		455,351	455,351	45,865	11/21/2049
00287Y-BU-2	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		799,172	800,000	799,048	799,062		110		110		799,172				23,469	11/21/2026
00287Y-BW-8	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		12,997,029	13,000,000	12,996,750	12,996,781		248		248		12,997,029				413,689	11/21/2029
00287Y-CD-9	ABBVIE INC SR NT 144A		11/17/2020	CALLED @ 100.000		7,000,000	7,000,000	6,998,451			1,042		1,042		6,999,493		507	507	257,833	02/15/2021
00287Y-CE-7	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		7,000,000	7,000,000	7,000,000							7,000,000				324,722	12/15/2021
00287Y-CG-2	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		16,033,538	16,250,000	15,976,668			56,870		56,870		16,033,538				334,479	10/01/2022
00287Y-CJ-6	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		30,005,641	30,000,000	30,006,398			(757)		(757)		30,005,641				1,071,583	06/15/2024
00287Y-CK-3	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		95,588	90,000	95,743			(155)		(155)		95,588				2,776	03/15/2035
00287Y-CN-7	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE/VARIOUS		9,952,853	10,000,000	9,952,328			525		525		9,952,853				321,944	03/15/2045
00287Y-DC-0	ABBVIE INC SR NT 144A		11/19/2020	EXCHANGE		24,957,510	25,000,000	24,952,906			4,604		4,604		24,957,510				643,889	03/15/2025
00289L-AA-3	ABENGOA TRANSMISION SUR SR SEC 144A	D	10/31/2020	SCHEDULED REDEMPTION		156,000	156,000	155,992	155,993		7		7		156,000				10,725	04/30/2043
003009-A*-8	ABERDEEN ASIA-PAC SER A SR SEC NT		03/31/2020	CALLED @ 100.521		6,031,272	6,000,000	6,000,000	6,000,000						6,000,000				86,680	06/12/2020
00084D-AS-9	ABN AMRO BANK NV SR NT FRN 144A	D	05/27/2020	CITIGROUP SEC INC		18,740,955	18,689,000	18,769,779	18,751,272		(17,960)		(17,960)		18,733,312		7,644	7,644	222,980	08/27/2021
G4939@-AF-6	ABP FOODS SER C SR NT	D	12/23/2020	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				867,000	12/23/2020
00100V-AC-4	ACIS CLO LTD 2014-4A CL A 144A	D	11/02/2020	SCHEDULED REDEMPTION		1,103,534	1,103,534	1,102,430			1,104		1,104		1,103,534				4,661	05/01/2026
00507U-AF-8	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		30,006,398	30,000,000	29,985,810	30,006,935		(537)		(537)		30,006,398				478,042	06/15/2024
00507U-AS-0	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		24,952,906	25,000,000	24,911,250	24,949,653		3,254		3,254		24,952,906				630,694	03/15/2025
00507U-AT-8	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		95,743	90,000	95,913	95,853		(109)		(109)		95,743				2,719	03/15/2035
00507U-AU-5	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		9,952,328	10,000,000	9,947,700	9,951,959		369		369		9,952,328				315,347	03/15/2045
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		12/01/2020	SCHDLD REDM/PRIN LOSS		1,058,034	1,039,842	844,065	1,058,260		(226)		(226)		1,058,034				29,030	05/01/2036
00751Y-AB-2	ADVANCE AUTO PARTS INC CO GUARNT		09/16/2020	CALLED @ 105.257		10,525,700	10,000,000	9,996,800	9,999,227		261		261		9,999,488		512	512	1,051,950	01/15/2022
00115A-AL-3	AEP TRANSMISSION CO LLC SR NT		05/14/2020	BARCLAYS CAPITAL INC		2,043,140	2,000,000	1,959,660	1,959,840		308		308		1,960,148		82,992	82,992	43,225	09/15/2049
00774M-AA-3	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	07/14/2020	MORGAN STANLEY CPTL		1,488,750	1,500,000	1,497,813	1,498,964		226		226		1,499,190		(10,440)	(10,440)	33,542	05/26/2022
00787C-AC-6	AEROPUERTO INTL TOCUMEN SR SEC 144A	D	05/18/2020	VARIOUS		20,510,235	20,000,000	19,440,600	19,457,849		6,278		6,278		19,464,128		1,046,107	1,046,107	604,148	11/18/2048
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		09/22/2020	SCHEDULED REDEMPTION		661,624	661,624	661,624	661,624						661,624				38,043	03/22/2035
00130H-BT-1	AES CORPORATION SR NT		06/05/2020	TENDER @ 101.056		9,557,876	9,458,000	9,223,690	9,346,568		10,927		10,927		9,357,495		200,381	200,381	256,154	05/15/2023

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
001118-AA-2	AES HAWAII INC SR SEC NT		12/31/2020	SCHEDULED REDEMPTION		2,501,600	2,501,600	2,501,600	2,501,600						2,501,600				161,423	06/30/2022
00105Q-AA-4	AES US GENERATION HLDGS LLC SR UNSEC NTS		11/30/2020	SCHEDULED REDEMPTION		2,783,920	2,783,920	2,783,920	2,783,920						2,783,920				116,089	11/30/2023
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		12/01/2020	SCHEDULED REDEMPTION		4,596,341	4,596,341	4,664,568	4,650,104		(53,763)		(53,763)		4,596,341				108,946	03/01/2045
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		6,445,425	6,445,425	6,606,561	6,558,578		(113,153)		(113,153)		6,445,425				156,978	04/01/2045
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		10,645,387	10,645,387	10,655,972	10,651,660		(6,273)		(6,273)		10,645,387				262,585	06/01/2045
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		5,221,609	5,221,609	5,271,377	5,256,756		(35,147)		(35,147)		5,221,609				126,758	07/01/2045
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		6,704,049	6,704,049	6,831,728	6,810,486		(106,437)		(106,437)		6,704,049				161,225	03/01/2046
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		8,377,662	8,377,662	8,490,761	8,463,205		(85,542)		(85,542)		8,377,662				202,858	05/01/2037
00131L-2B-0	AIA GRP LTD SR NT 144A	D	05/29/2020	HSBC SECURITIES INC		6,037,600	5,000,000	4,922,500	4,930,100		638		638		4,930,737		1,106,863	1,106,863	176,719	03/11/2044
00138C-AD-0	AIG GLBL FUNDING SR SEC 144A		02/19/2020	TORONTO DOMINION		250,330	250,000	249,843	249,973		8		8		249,980		350	350	3,419	07/02/2020
009363-AQ-5	AIRGAS INC SR NT	C	12/22/2020	CALLED @ 111.312		23,303,167	20,935,000	21,298,116	21,126,432		(41,155)		(41,155)		21,085,277		(150,277)	(150,277)	3,465,539	07/15/2024
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		12/31/2020	SCHEDULED REDEMPTION		1,350,693	1,350,693	1,350,693	1,350,693						1,350,693				59,255	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		12/31/2020	SCHEDULED REDEMPTION		217,340	217,340	217,340	217,340						217,340				6,928	06/30/2033
012653-AB-7	ALBEMARLE CORP SR NT FRN 144A		07/28/2020	EXCHANGE		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				116,049	11/15/2022
01273P-AA-0	ALBERMALE WOD PTY LTD CO GUARNT 144A		07/28/2020	EXCHANGE		21,229,116	21,224,000	21,229,432	21,229,388		(272)		(272)		21,229,116				494,254	11/15/2029
013078-AA-8	ALBERTO-CULVER CO SR NT		06/01/2020	MATURED		10,000,000	10,000,000	9,995,900	9,999,785		215		215		10,000,000				257,500	06/01/2020
72817#-AA-6	ALCATEL LUCENT		09/01/2020	VARIOUS		2,483,884	2,483,884	2,483,884	2,483,884						2,483,884				144,966	09/01/2020
015271-AD-1	ALEXANDRIA REAL ESTATE E CO GUARNT		09/04/2020	CALLED @ 109.516		36,222,472	33,075,000	33,004,168	33,047,348		5,115		5,115		33,052,463		22,537	22,537	4,075,502	06/15/2023
015271-AP-4	ALEXANDRIA REAL ESTATE E CO GUARNT		08/19/2020	SUNTRUST CPTL MKTS		2,291,400	2,000,000	2,140,360	2,137,013		(12,921)		(12,921)		2,124,093		167,307	167,307	64,600	04/15/2026
015271-AT-6	ALEXANDRIA REAL ESTATE E CO GUARNT		04/02/2020	CITIGROUP GLBL MKT INC		1,124,868	1,200,000	1,190,076	1,190,279		224		224		1,190,504		(65,636)	(65,636)	18,700	12/15/2029
01748T-AB-7	ALLEGION PLC CO GUARNT		07/01/2020	TRANSFER TO SA		5,106,035	5,000,000	5,112,050	5,110,919		(4,885)		(4,885)		5,106,035				133,194	10/01/2029
01877K-AD-5	ALLIANCE PIPELINE US 144A		12/31/2020	SCHEDULED REDEMPTION		317,625	317,625	324,789	326,459		(8,834)		(8,834)		317,625				14,582	12/31/2025
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		12/30/2020	VARIOUS		655,724	655,724	655,724	655,724						655,724				52,328	06/30/2035
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		12/31/2020	SCHEDULED REDEMPTION		175,045	175,045	175,045	175,045						175,045				4,488	06/30/2039
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		12/31/2020	SCHEDULED REDEMPTION		191,733	191,733	191,733	191,733						191,733				5,453	08/31/2039
74351@-AA-6	AMAZON OAK CREEK PTC CTL		12/10/2020	SCHEDULED REDEMPTION		471,350	471,350	471,350	471,350						471,350				17,261	07/10/2040
02343U-AC-9	AMCOR FINANCE USA INC CO GUARNT 144A		04/23/2020	EXCHANGE		19,142,577	19,107,000	19,147,442	19,144,553		(1,976)		(1,976)		19,142,577				336,695	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC CO GUARNT 144A		04/23/2020	EXCHANGE		22,977,631	23,000,000	22,975,687	22,976,921		710		710		22,977,631				454,250	05/15/2028
02376X-AA-7	AMER AIRLN 14-1 B PTT EQUIP TR		10/01/2020	SCHEDULED REDEMPTION		14,220	14,220	14,220	14,220						14,220				622	10/01/2022
02364W-AV-7	AMERICA MOVIL SAB DE CV CO GUARNT	D	03/30/2020	MATURED		1,500,000	1,500,000	1,490,643	1,499,700		300		300		1,500,000				37,500	03/30/2020
024836-AE-8	AMERICAN CAMPUS CMNTYS CO GUARNT		01/15/2020	GOLDMAN, SACHS & CO		1,043,590	1,000,000	1,028,970	1,028,179		(174)		(174)		1,028,005		15,585	15,585	18,883	07/15/2026
02507*-AB-0	AMERICAN CENTURY CO INC SER B SR NT		09/14/2020	CALLED @ 102.404		5,120,194	5,000,000	5,000,000	5,000,000						5,000,000				403,069	03/09/2021
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		12/01/2020	SCHEDULED REDEMPTION		1,009,541	1,009,541	969,289	998,823		10,718		10,718		1,009,541				14,799	09/01/2045
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		12/01/2020	SCHEDULED REDEMPTION		91,117	91,117	91,112	91,114		3		3		91,117				2,165	10/01/2036
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		12/01/2020	SCHEDULED REDEMPTION		158,581	158,581	158,571	158,576		6		6		158,581				3,520	12/01/2036
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		12/01/2020	SCHEDULED REDEMPTION		36,398	36,398	36,396	36,397		1		1		36,398				783	04/01/2052
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		12/01/2020	SCHEDULED REDEMPTION		62,011	62,011	62,009	62,010		1		1		62,011				1,457	10/01/2045
02665W-AZ-4	AMERICAN HONDA FIN NT MTN DTD 09/24/15		09/24/2020	MATURED		25,000,000	25,000,000	24,983,750	24,997,502		2,498		2,498		25,000,000				612,500	09/24/2020
03027X-AE-0	AMERICAN TOWER CORP SR NT		07/06/2020	CALLED @ 103.598		5,179,900	5,000,000	4,970,800	4,992,317		2,268		2,268		4,994,585		5,415	5,415	319,338	09/15/2021
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A		12/18/2020	SCHEDULED REDEMPTION		169,801	169,801	169,799	169,799		2		2		169,801				1,348	03/20/2023
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		12/01/2020	SCHEDULED REDEMPTION		1,580,007	1,580,007	1,580,007	1,580,007						1,580,007				43,808	05/01/2034
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		12/01/2020	SCHEDULED REDEMPTION		48,931	48,931	48,931	48,931						48,931				1,262	05/01/2034
00176@-AA-4	AMF FLORENCE LLC SEC		12/31/2020	VARIOUS		141,399	141,399	141,399							141,399					12/31/2035
031162-BM-1	AMGEN INC SR NT		12/16/2020	CALLED @ 103.194		4,127,759	4,000,000	3,988,800	3,997,564		1,064		1,064		3,998,628		1,372	1,372	276,620	11/15/2021
031162-CT-5	AMGEN INC SR NT		03/27/2020	VARIOUS		244,827	250,000	249,468			(11,961)		(11,961)		249,475		(4,647)	(4,647)	596	02/21/2027
G1265#-AA-5	ANDEAN POWER GENERATION SEC	D	12/31/2020	SCHEDULED REDEMPTION		315,552	315,552	310,818			4,734		4,734		315,552				15,366	06/05/2028
034863-AG-5	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	09/17/2020	TENDER @ 106.606		5,330,300	5,000,000	4,962,400	4,988,102		2,957		2,957		4,991,059		339,241	339,241	200,521	09/27/2022
034863-AV-2	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	10/21/2020	HSBC SECURITIES INC		288,223	250,000	249,773			23		23		249,795		38,427	38,427	7,540	04/01/2025
037411-BC-8	APACHE CORP SR NT		08/18/2020	TENDER @ 92.500		240,500	260,000	223,080	223,235		528		528		223,764		16,736	16,736	12,063	01/15/2044
03789X-AE-8	APPLEBEES/IHOP FDG 2019-1A CL A2II 144A		12/05/2020	SCHEDULED REDEMPTION		62,500	62,500	62,500	62,500						62,500				2,952	06/07/2049
038779-AA-2	ARBYS FUNDING LLC 2015-1A CL A2 144A		07/31/2020	VARIOUS		19,589,745	19,200,000	19,200,000	19,200,000						19,200,000				1,105,081	10/30/2045
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		10/30/2020	SCHEDULED REDEMPTION		32,500	32,500	32,590			(90)		(90)		32,500				263	07/30/2050
C0445#-AL-0	ARC RESOURCES LTD. SER G SR NT	A	08/23/2020	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,100	08/23/2021
C0445#-AM-8	ARC RESOURCES LTD. SER H SR NT	A	08/23/2020	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				114,300	08/23/2024
00206R-AZ-5	AT&T INC SR NT		06/29/2020	CALLED @ 103.874		426,924	411,000	423,400	423,379		(3,732)		(3,732)		419,647		(8,647)	(8,647)	29,815	08/15/2021
00206R-CN-0	AT&T INC SR NT		08/12/2020	TENDER @ 111.886		279,715	250,000	244,703	245,963		422		422		246,385		33,330	33,330	6,304	05/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00206R-CZ-3	AT&T INC SR NT		06/29/2020	CALLED @ 102.604		5,130,183	5,000,000	4,998,263	4,999,568		188		188		4,999,756		244	244	330,794	02/15/2021
00206R-DQ-2	AT&T INC SR NT		05/26/2020	GOLDMAN, SACHS & CO		558,780	500,000	499,700	499,774		11		11		499,785		58,995	58,995	15,760	03/01/2027
00206R-DR-0	AT&T INC SR NT		09/29/2020	EXCHANGE/VARIOUS		2,364,781	2,000,000	2,377,600	2,376,603		(11,823)		(11,823)		2,364,781				114,917	03/01/2037
00206R-HK-1	AT&T INC SR NT		09/18/2020	EXCHANGE/VARIOUS		482,951	500,000	482,105	482,560		391		391		482,951				26,540	03/01/2039
00206R-JG-8	AT&T INC SR NT		09/18/2020	EXCHANGE/VARIOUS		1,731,765	1,500,000	1,738,290	1,736,564		(4,798)		(4,798)		1,731,765				108,844	10/15/2041
00206R-GL-0	AT&T INC SR NT SER WI		12/07/2020	EXCHANGE		481,332	500,000	477,135	479,294		2,037		2,037		481,332				33,256	02/15/2028
04774#-AB-8	ATLANTA FALCONS SR NT SER B		09/01/2020	SCHEDULED REDEMPTION		223,760	223,760	223,760	223,760						223,760				8,033	09/01/2042
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		09/01/2020	SCHEDULED REDEMPTION		318,688	318,688	318,688	318,688						318,688				11,441	09/01/2042
05253J-AT-8	AUST & NZ BANKING GRP NY SR NT	D	11/09/2020	MATURED		1,000,000	1,000,000	999,910	999,974		26		26		1,000,000				22,500	11/09/2020
05253J-AW-1	AUST & NZ BANKING GRP NY SR NT	D	12/08/2020	SANTANDER INVESTMENT		5,174,000	5,000,000	4,997,400	4,997,494		739		739		4,998,233		175,767	175,767	100,507	11/21/2022
05253J-AK-7	AUST & NZ BANKING GRP NY SR NT 11/16/15	D	11/16/2020	MATURED		500,000	500,000	506,755	501,993		(1,993)		(1,993)		500,000				13,500	11/16/2020
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		12/31/2020	SCHEDULED REDEMPTION		510,000	510,000	510,000	510,000						510,000				27,591	06/30/2035
05348E-AX-7	AVALONBAY COMMUNITIES SR NT SER GMTN		04/06/2020	WELLS FARGO BANK, N.A.		745,680	750,000	705,210	712,654		1,402		1,402		714,056		31,624	31,624	8,789	05/11/2026
05351W-AB-9	AVANGRID INC SR NT		08/20/2020	WELLS FARGO BANK, N.A.		2,227,047	1,900,000	1,988,754	1,986,701		(5,240)		(5,240)		1,981,461		245,586	245,586	52,746	06/01/2029
05357H-AJ-9	AVENTURA MALL TR 2013-AVM CL C 144A		06/01/2020	SCHEDULED REDEMPTION		20,000,000	20,000,000	19,894,180	19,965,875		34,125		34,125		20,000,000				380,505	12/01/2032
05357H-AL-4	AVENTURA MALL TR 2013-AVM CL D 144A		06/01/2020	SCHEDULED REDEMPTION		13,000,000	13,000,000	12,587,432	12,865,571		134,429		134,429		13,000,000				247,328	12/01/2032
053611-AF-6	AVERY DENNISON CORP SR NT		04/15/2020	MATURED		5,000,000	5,000,000	4,996,550	4,999,873		127		127		5,000,000				134,375	04/15/2020
P0005#-AA-2	AXIA PWR SA SR SEC	D	11/20/2020	SCHEDULED REDEMPTION		302,126	302,126	299,104	299,405		2,720		2,720		302,126				27,947	05/20/2024
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		12/01/2020	SCHEDULED REDEMPTION		6,163,620	6,163,620	6,224,985	6,186,085		(22,465)		(22,465)		6,163,620				109,897	05/01/2048
05605G-AA-0	B2R MTG TR 2015-2 CL A		10/01/2020	VARIOUS		2,280,302	2,280,302	2,280,286	2,280,298		3		3		2,280,302				71,673	11/01/2048
05605G-AJ-1	B2R MTG TR 2015-2 CL B		12/01/2020	SCHEDULED REDEMPTION		4,569,302	4,569,302	4,706,304	4,620,013		(50,711)		(50,711)		4,569,302				233,099	11/01/2048
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A		12/01/2020	SCHEDULED REDEMPTION		1,882,506	1,882,506	1,882,506	1,882,506						1,882,506				43,521	03/01/2021
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		12/01/2020	SCHDLD REDM/PRIN LOSS		546,454	618,758	524,150	494,558		51,896		51,896		546,454				23,559	04/01/2037
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		12/01/2020	SCHEDULED REDEMPTION		38,248	38,248	38,511	38,314		(66)		(66)		38,248				746	09/01/2034
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		12/01/2020	SCHDLD REDM/PRIN LOSS		450,948	493,074	477,241	443,969		6,979		6,979		450,948				20,905	03/01/2036
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		12/01/2020	SCHEDULED REDEMPTION		444,258	444,258	427,485	436,795		7,463		7,463		444,258				17,676	10/01/2033
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		12/01/2020	SCHDLD REDM/PRIN LOSS		1,843,676	2,082,330	1,905,655	1,836,774		6,902		6,902		1,843,676				68,354	03/01/2036
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		12/01/2020	SCHDLD REDM/PRIN LOSS		628,274	725,179	679,055	607,974		20,301		20,301		628,274				23,312	10/01/2035
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		12/01/2020	SCHEDULED REDEMPTION		50,933	50,933	46,636	49,109		1,824		1,824		50,933				1,151	05/01/2034
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		12/01/2020	SCHEDULED REDEMPTION		234,345	234,345	205,638	216,103		18,242		18,242		234,345				5,296	05/01/2034
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		12/01/2020	SCHEDULED REDEMPTION		382,613	382,613	341,721	355,636		26,976		26,976		382,613				9,619	06/01/2034
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		12/01/2020	SCHEDULED REDEMPTION		438,333	438,333	429,798	433,334		4,999		4,999		438,333				11,038	12/01/2034
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		12/01/2020	SCHEDULED REDEMPTION		124,004	124,004	110,674	115,418		8,586		8,586		124,004				2,860	02/01/2035
06051G-HW-2	BANK OF AMER CORP SR MTN DTD 10/22/19		03/23/2020	J P MORGAN SEC INC		1,129,704	1,200,000	1,200,000	1,200,000						1,200,000		(70,296)	(70,296)	12,444	10/22/2025
06051G-FL-8	BANK OF AMERICA CORP SUB MTN		06/30/2020	BNP PARIBAS SEC CORP		1,145,980	1,000,000	1,089,570	1,088,260		(5,960)		(5,960)		1,082,300		63,680	63,680	29,514	10/22/2026
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		12/01/2020	SCHEDULED REDEMPTION		126,446	126,446	127,712	126,531		(85)		(85)		126,446				3,158	01/01/2035
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		12/01/2020	SCHEDULED REDEMPTION		733,212	733,212	718,548	726,456		6,757		6,757		733,212				26,361	03/01/2035
06367W-RC-9	BANK OF MONTREAL SR NT MTN DTD 10/21/19	A	07/15/2020	MORGAN STANLEY CPTL		2,380,868	2,300,000	2,297,309	2,297,477		473		473		2,297,951		82,917	82,917	34,839	11/01/2022
064159-QD-1	BANK OF NOVA SCOTIA SR NT	A	03/05/2020	JANE STREET EXECUTION		1,030,540	1,000,000	1,009,000	1,008,592		(518)		(518)		1,008,074		22,466	22,466	15,240	01/18/2023
064159-JF-4	BANK OF NOVA SCOTIA SR NT FRN	A	03/27/2020	MARKETAXESS		1,135,246	1,173,000	1,182,284	1,181,505		(933)		(933)		1,180,572		(45,327)	(45,327)	8,608	03/07/2022
06406H-DD-8	BANK OF NY MELLON CORP SR NT		07/17/2020	CALLED @ 100.000		500,000	500,000	507,410	501,704		(1,477)		(1,477)		500,227		(227)	(227)	11,917	08/17/2020
06739G-AR-0	BARCLAYS BANK PLC SR NT	D	01/08/2020	MATURED		15,000,000	15,000,000	14,877,450	14,999,699		301		301		15,000,000				384,375	01/08/2020
07261L-BA-9	BAY STATE GAS CO MTN PT2/15/08		09/17/2020	TENDER @ 141.000		28,200,000	20,000,000	21,864,000	20,885,395		(63,132)		(63,132)		20,822,262		7,377,738	7,377,738	1,411,978	02/15/2028
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		12/01/2020	SCHEDULED REDEMPTION		1,980,519	1,980,519	1,940,754	1,971,365		9,154		9,154		1,980,519				46,981	10/01/2035
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		12/01/2020	SCHEDULED REDEMPTION		129,856	129,856	131,316	130,037		(181)		(181)		129,856				2,869	10/01/2033
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		12/01/2020	SCHEDULED REDEMPTION		7,965	7,965	8,080	7,965						7,965				158	01/01/2034
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		12/01/2020	SCHEDULED REDEMPTION		12,383	12,383	12,328	12,380		2		2		12,383				211	01/01/2034
081331-AB-6	BELVOIR LAND LLC NT SER A-1		12/15/2020	SCHEDULED REDEMPTION		970,047	970,047	1,082,844	1,031,785		(61,738)		(61,738)		970,047				48,793	12/15/2025
081437-AM-7	BEMIS CO INC CO GUARNT 144A		04/23/2020	EXCHANGE		9,988,529	10,000,000	9,982,196	9,986,218		2,311		2,311		9,988,529				235,000	10/15/2021
081437-AP-0	BEMIS CO INC CO GUARNT 144A		04/23/2020	EXCHANGE		14,000,268	14,110,000	13,987,332	13,995,551		4,717		4,717		14,000,268				264,876	09/15/2026
08516*-AA-8	BERLIN STATION SR NT SER A		10/31/2020	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000						750,000				42,656	09/30/2031
05584@-AA-9	BGS HUNTSVILLE 2016 CTL PASS-THRU		12/30/2020	VARIOUS		26,785,221	26,785,221	26,785,221	26,785,221						26,785,221				951,465	08/15/2035
055451-AX-6	BHP BILLITON FIN USA LTD CO GUARNT 144A	D	09/21/2020	TENDER @ 123.038		246,076	200,000	233,220	232,193		(3,649)		(3,649)		228,544		17,532	17,532	12,450	10/19/2075
09143#-AA-3	BISHOP HILL ENERGY LLC		12/31/2020	SCHEDULED REDEMPTION		929,616	929,616	929,616							929,616				15,923	06/30/2037
093712-AC-1	BLOOM ENERGY CRP SR SEC		11/08/2020	VARIOUS		24,030,000	23,250,000	23,250,000	23,250,000						23,250,000				3,555,417	07/31/2024
09681L-AE-0	BOC AVIATION LTD SR NT 144A	D	02/03/2020	J P MORGAN SEC INC		1,050,000	1,000,000	1,025,850	1,025,670		(278)		(278)		1,025,392		24,608	24,608	13,319	09/18/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09681L-AJ-9	BOC AVIATION LTD SR NT 144A	D	01/31/2020	HSBC SECURITIES INC		2,105,240	2,000,000	2,063,410	2,061,836		(1,111)		(1,111)		2,060,725		44,515	44,515	22,167	10/10/2024
097023-CY-9	BOEING CO SR NT		09/14/2020	VARIOUS		247,275	250,000	250,000							250,000		(2,725)	(2,725)	143	05/01/2030
F1068#-AD-9	BONDUELLE SCA SR NT	D	08/03/2020	SCHEDULED REDEMPTION		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				332,640	08/03/2022
10112R-BB-9	BOSTON PROPERTIES INC SR NT		08/31/2020	VARIOUS		4,619,938	4,200,000	4,381,590	4,378,057		(10,644)		(10,644)		4,367,413		252,525	252,525	95,124	06/21/2029
10112R-BA-1	BOSTON PROPERTIES LP CO GUARNT		04/27/2020	U.S. BANCORP		619,592	550,000	548,026	548,200		54		54		548,255		71,337	71,337	10,175	12/01/2028
10240*-AA-7	BOWIE ACQ SR NT		12/31/2020	SCHEDULED REDEMPTION		1,931,818	1,931,818	1,931,818	1,931,818						1,931,818				78,883	09/30/2038
10373Q-AF-7	BP CAP MARKETS AMERICA CO GUARNT SER	C	10/01/2020	MATURED		12,000,000	12,000,000	11,997,161	11,998,784		1,216		1,216		12,000,000				540,000	10/01/2020
10623*-AA-4	BRAZOS SANDY CRK SR NT SER 2009A		12/30/2020	SCHEDULED REDEMPTION		366,667	366,667	366,667	366,667						366,667				23,980	06/30/2024
110122-BE-7	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		999,907	1,000,000	999,805	999,822		85		85		999,907				26,194	02/19/2021
110122-BJ-6	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		199,943	200,000	199,929	199,932		12		12		199,943				5,072	02/15/2023
110122-BL-1	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		14,971,158	15,000,000	14,965,491	14,966,419		4,739		4,739		14,971,158				553,333	08/15/2023
110122-BM-9	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		2,496,368	2,500,000	2,495,796	2,495,891		477		477		2,496,368				60,920	05/15/2024
110122-BN-7	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		19,793,563	20,000,000	19,770,107	19,773,947		19,616		19,616		19,793,563				714,722	08/15/2025
110122-BP-2	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		2,417,486	2,500,000	2,411,215	2,412,250		5,236		5,236		2,417,486				57,979	11/15/2027
110122-BQ-0	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		19,945,407	20,000,000	19,941,427	19,942,080		3,327		3,327		19,945,407				708,500	02/20/2028
110122-BT-4	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		17,100,288	17,055,000	17,100,994	17,100,877		(589)		(589)		17,100,288				530,245	05/15/2044
110122-BU-1	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		4,985,799	5,000,000	4,985,615	4,985,645		153		153		4,985,799				230,556	08/15/2045
110122-BV-9	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		12,353,380	12,325,000	12,353,769	12,353,705		(325)		(325)		12,353,380				360,404	11/15/2047
110122-CA-4	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		1,596,300	1,600,000	1,595,648	1,595,993		307		307		1,596,300				30,151	06/15/2026
110122-CB-2	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		24,037,403	23,500,000	24,085,220	24,065,845		(28,443)		(28,443)		24,037,403				934,386	07/26/2029
110122-CC-0	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		10,216,291	10,250,000	10,214,945	10,215,656		635		635		10,216,291				248,990	06/15/2039
110122-CD-8	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		10,034,084	10,100,000	10,032,720	10,033,507		577		577		10,034,084				311,206	10/26/2049
110122-CF-3	BRISTOL-MYERS SQUIBB CO SR NT FRN 144A		07/17/2020	EXCHANGE		250,000	250,000	250,000	250,000						250,000				3,073	05/16/2022
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	12/15/2020	SCHEDULED REDEMPTION		33,862	33,862	33,862	33,862						33,862				1,110	06/15/2029
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	12/20/2020	VARIOUS		140,951	140,330	140,330	140,330						140,330		621	621	3,784	06/20/2024
11120V-AB-9	BRIXMOR OPERATING PART SR NT		12/18/2020	CALLED @ 105.133		7,359,318	7,000,000	6,945,610	6,977,885		7,868		7,868		6,985,752		14,248	14,248	723,245	08/15/2022
11134L-AR-0	BROADCOM CRP / CAYMN FI CO GUARNT		05/05/2020	CREDIT SUISSE SEC LLC		4,957,850	5,000,000	4,971,682	4,976,277		900		900		4,977,177		(19,327)	(19,327)	141,944	01/15/2028
11135F-AB-7	BROADCOM INC CO GUARNT 144A	C	08/11/2020	EXCHANGE		9,957,659	10,000,000	9,952,500	9,955,285		2,374		2,374		9,957,659				390,556	04/15/2029
11135F-AE-1	BROADCOM INC CO GUARNT 144A	C	08/11/2020	EXCHANGE		4,440,162	4,250,000	4,460,613	4,458,562		(18,400)		(18,400)		4,440,162				148,514	04/15/2026
11133T-AB-9	BROADRIDGE FINANCIAL SOL SR NT		09/01/2020	MATURED		5,000,000	5,000,000	4,993,550	4,999,310		690		690		5,000,000				197,500	09/01/2020
118230-AJ-0	BUCKEYE PARTNERS LP NT		02/25/2020	TENDER @ 102.094		10,209,400	10,000,000	9,962,000	9,994,959		682		682		9,995,641		213,759	213,759	276,250	02/01/2021
F1369#-AC-7	BUREAU VERITAS SR GTD NT SER C	D	07/16/2020	MATURED		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,469,600	07/16/2020
12189P-AL-6	BURLINGTON NORTH SANTA FE PASS THRU		01/15/2020	SCHEDULED REDEMPTION		359,314	359,314	359,314	359,314						359,314				16,748	01/15/2022
12532*-AA-0	BURLINGTON NORTH SR SEC NT SER C		09/15/2020	VARIOUS		1,798,102	1,742,083	1,742,083	1,742,083						1,742,083				139,469	01/15/2023
12532@-AA-8	BURLINGTON NORTH SR SEC NT SER D		01/15/2020	SCHEDULED REDEMPTION		837,218	837,218	837,218	837,218						837,218				47,386	01/15/2023
12533#-AA-5	BURLINGTON NORTH SR SEC NT SER E		01/15/2020	SCHEDULED REDEMPTION		1,281,448	1,281,448	1,281,448	1,281,448						1,281,448				72,529	01/15/2023
12533*-AA-9	BURLINGTON NORTH SR SEC NT SER F		01/15/2020	SCHEDULED REDEMPTION		945,586	945,586	945,586	945,586						945,586				53,354	01/15/2023
12533@-AA-7	BURLINGTON NORTH SR SEC NT SER G		01/15/2020	SCHEDULED REDEMPTION		687,699	687,699	687,699	687,699						687,699				38,803	01/15/2023
12189P-AH-5	BURLINGTON NORTHERN SANTA FE PASS THRU		01/15/2020	MATURED		134,370	134,370	134,370	134,370						134,370				5,313	01/15/2020
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		07/15/2020	SCHEDULED REDEMPTION		431,700	431,700	431,700	431,700						431,700				24,650	01/15/2032
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A	D	12/25/2020	SCHEDULED REDEMPTION		425,000	425,000	424,904			96		96		425,000				2,516	09/25/2045
133434-AB-6	CAMERON LNG LLC SR SEC 144A		07/01/2020	TRANSFER TO SA		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				363,220	01/15/2035
134011-AA-3	CAMP PENDLETON/QUANT 2003A-1 144A MBIA		04/01/2020	CALLED @ 100.000		100,000	100,000	100,000	100,000						100,000				5,937	10/01/2043
134429-AY-5	CAMPBELL SOUP CO SR NT		12/08/2020	ROYAL BANK OF CANADA		4,133,840	4,000,000	4,027,000	4,025,922		(9,270)		(9,270)		4,016,652		117,188	117,188	135,556	08/02/2022
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		12/15/2020	SCHEDULED REDEMPTION		10,966	10,966	10,966							10,966				182	01/15/2052
13607G-KW-3	CANADIAN IMPERIAL BANK SR NT FRN SER	A	12/08/2020	TORONTO DOMINION		403,992	400,000	400,000	400,000						400,000		3,992	3,992	4,920	03/17/2023
14042O-NB-2	CAPITAL ONE BANK USA NA SUB		05/12/2020	TORONTO DOMINION		3,259,904	3,200,000	3,005,344	3,125,655		8,315		8,315		3,133,970		125,934	125,934	80,700	02/15/2023
14040H-BG-9	CAPITAL ONE FINANCIAL CO SR NT		05/20/2020	J P MORGAN SEC INC		5,122,250	5,000,000	4,987,700	4,993,244		482		482		4,993,726		128,525	128,525	127,556	02/05/2025
14040H-BW-4	CAPITAL ONE FINANCIAL CO SR NT		05/14/2020	SMBC NIKKO		5,010,050	5,000,000	4,854,850	4,865,633		5,376		5,376		4,871,009		139,041	139,041	152,000	01/31/2028
14149Y-AT-5	CARDINAL HEALTH INC SR NT		06/22/2020	CALLED @ 102.016		20,403,200	20,000,000	19,900,200	19,988,355		5,724		5,724		19,994,079		5,921	5,921	883,686	12/15/2020
14155#-AB-6	CARDINALS BALLPK SR NT		09/30/2020	SCHEDULED REDEMPTION		1,220,269	1,220,269	1,220,269	1,220,269						1,220,269				70,410	09/30/2027
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		12/15/2020	SCHEDULED REDEMPTION		381,330	381,330	381,330	381,330						381,330				11,135	03/15/2044
14448C-AM-6	CARRIER GLBL CORP SR NT		12/15/2020	GOLDMAN, SACHS & CO		154,593	150,000	150,000							150,000		4,593	4,593	978	02/15/2023
14888@-AA-4	CATALYST OLD RIVER HYDRO SEC		12/31/2020	SCHEDULED REDEMPTION		55,750	55,750	55,750							55,750					11/30/2029
124857-AE-3	CBS CORP CO GUARNT		05/04/2020	CALLED @ 103.019		10,301,900	10,000,000	10,019,120	10,002,484		(776)		(776)		10,001,707		(1,707)	(1,707)	611,261	02/15/2021
14987B-AE-3	CC HLDGS GS V LLC/CRO SR SEC		10/09/2020	JANE STREET EXECUTION		538,670	500,000	505,675	502,125		(485)		(485)		501,640		37,030	37,030	19,192	04/15/2023

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
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	12/10/2020	SCHEDULED REDEMPTION		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				62,910	07/10/2022
125094-AC-6	CDP FINANCIAL CO GUARNT 144A	A	08/05/2020	RAYMOND JAMES & ASSOC		376,830	250,000	249,350	249,464		9		9		249,473		127,357	127,357	9,800	11/25/2039
14986W-AA-6	CE OAXACA II SR SEC 144A	D	12/31/2020	SCHEDULED REDEMPTION		400,001	400,001	400,001	400,001						400,001				29,000	12/31/2031
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	06/30/2020	SCHEDULED REDEMPTION		369,160	369,160	369,160	369,160						369,160				20,642	12/31/2031
15103J-AA-0	CELEO REDES OPERACION CL SR SEC 144A	D	12/22/2020	SCHEDULED REDEMPTION		105,673	105,673	105,664	105,664		9		9		105,673				5,495	06/22/2047
15135U-AJ-8	CENOVUS ENERGY INC SR NT	A	07/24/2020	VARIOUS		17,162,750	17,100,000	16,916,427	17,022,933		11,125		11,125		17,034,058		128,692	128,692	561,165	09/15/2023
15135B-AQ-4	CENTENE CORP SR NT 144A		05/08/2020	EXCHANGE		3,967,894	4,000,000	3,966,400	3,966,644		1,250		1,250		3,967,894				71,778	12/15/2027
15135B-AS-0	CENTENE CORP SR NT 144A		05/08/2020	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				97,639	12/15/2029
15502#-AA-5	CENTRAL PORT LLC SECURED		12/31/2020	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				52,320	11/05/2029
12530M-AC-9	CF HIPPOLYTA ISS LLC 2020-1 CL B1 144A		12/15/2020	SCHEDULED REDEMPTION		1,003,666	1,003,666	1,003,300			365		365		1,003,666				8,490	07/15/2060
12530M-AD-7	CF HIPPOLYTA ISS LLC 2020-1 CL B2 144A		12/15/2020	SCHEDULED REDEMPTION		228,106	228,106	228,066			40		40		228,106				2,200	07/15/2060
161175-BY-9	CHARTER COMM OPT LLC/CAP SR SEC		11/23/2020	STIFEL, NICOLAUS & CO		1,009,030	1,000,000	998,820							998,820		10,210	10,210		04/01/2061
161546-FH-4	CHASE FNDG MORT LOAN SER 2003-03 CL 1M1		04/01/2020	SCHEDULED REDEMPTION		43,797	43,797	43,796	43,796		1		1		43,797				858	09/01/2032
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		12/01/2020	SCHEDULED REDEMPTION		2,170,117	2,170,117	2,122,366	2,160,217		9,900		9,900		2,170,117				59,790	02/02/2035
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		12/01/2020	SCHEDULED REDEMPTION		165,743	165,743	161,910	156,141		9,602		9,602		165,743				5,343	08/01/2034
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		07/01/2020	SCHEDULED REDEMPTION		104,806	104,806	120,633	118,356		(13,550)		(13,550)		104,806				2,826	01/01/2033
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		12/01/2020	SCHEDULED REDEMPTION		1,186,014	1,186,014	1,185,949	1,185,988		26		26		1,186,014				37,905	11/01/2033
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		12/01/2020	SCHEDULED REDEMPTION		75,483	75,483	74,020	74,823		659		659		75,483				2,495	05/01/2035
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		12/01/2020	SCHEDULED REDEMPTION		1,780,300	1,780,300	1,655,532	1,726,297		54,004		54,004		1,780,300				66,975	10/01/2035
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		5,120,250	5,120,250	5,185,053	5,182,779		(62,529)		(62,529)		5,120,250				122,138	03/01/2050
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		1,101,718	1,101,718	1,108,431	1,107,910		(6,192)		(6,192)		1,101,718				23,709	04/01/2049
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		9,824,631	9,824,631	9,898,316	9,896,606		(71,975)		(71,975)		9,824,631				200,158	07/01/2049
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,672,393	3,672,393	3,717,724	3,714,194		(41,801)		(41,801)		3,672,393				79,031	04/01/2049
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		22,244,448	22,244,448	22,494,698	22,536,298		(291,850)		(291,850)		22,244,448				453,189	07/01/2049
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		12/01/2020	SCHDLD REDM/PRIN LOSS		736,213	736,834	701,188	723,080		13,133		13,133		736,213				34,229	02/01/2035
G1617*-AA-4	CHENIERE CCH HLD SR NT		09/03/2020	CALLED @ 105.938		19,962,082	18,843,112	21,562,577	22,628,267		(312,227)		(312,227)		20,731,721		(1,888,609)	(1,888,609)	2,612,134	05/13/2025
16412X-AD-7	CHENIERE CORP CHRISTI HD SR SEC		04/21/2020	J P MORGAN SEC INC		2,110,000	2,000,000	2,302,040	2,297,784		(21,980)		(21,980)		2,275,804		(165,804)	(165,804)	43,944	06/30/2024
16412X-AH-8	CHENIERE CORP CHRISTI HD SR SEC 144A		10/27/2020	EXCHANGE/VARIOUS		25,898,261	25,900,000	25,880,575	25,880,791		1,326		1,326		25,882,117		16,144	16,144	903,545	11/15/2029
16411Q-AE-1	CHENIERE ENERGY PARTNERS SR NT 144A		07/08/2020	EXCHANGE		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				555,000	10/01/2029
125523-AD-2	CIGNA CORP CO GUARNT		09/17/2020	MATURED		500,000	500,000	499,803	499,866		134		134		500,000				16,000	09/17/2020
125523-AF-7	CIGNA CORP CO GUARNT		03/19/2020	TENDER @ 108.066		89,695	83,000	86,894	86,633		(214)		(214)		86,419		3,276	3,276	2,110	07/15/2023
125523-AU-4	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,996,823	10,000,000	9,996,359	9,996,494		329		329		9,996,823				162,500	04/15/2025
125523-AY-6	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		5,557,712	5,500,000	5,562,722	5,561,526		(3,814)		(3,814)		5,557,712				125,347	10/15/2027
125523-BC-3	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		5,065,549	5,000,000	5,067,313	5,066,804		(1,255)		(1,255)		5,065,549				204,146	11/15/2036
125523-BG-4	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,994,369	10,000,000	9,994,265	9,994,295		74		74		9,994,369				491,215	02/15/2042
125523-BJ-8	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		5,841,773	6,000,000	5,839,373	5,840,071		1,702		1,702		5,841,773				173,729	10/15/2047
125523-BN-9	CIGNA CORP CO GUARNT 144A		03/31/2020	CALLED @ 106.350		5,317,522	5,000,000	4,989,289	4,990,377		1,629		1,629		4,992,006		7,994	7,994	407,245	11/15/2021
125523-BW-9	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,968,428	10,000,000	9,962,813	9,964,439		3,989		3,989		9,968,428				203,194	06/15/2024
125523-BY-5	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		29,901,478	30,000,000	29,889,982	29,893,312		8,166		8,166		29,901,478				1,196,250	02/25/2026
125523-CA-6	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,997,278	10,000,000	9,997,004	9,997,084		195		195		9,997,278				295,611	03/01/2027
125523-CC-2	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		4,990,040	5,000,000	4,989,870	4,989,919		121		121		4,990,040				203,316	11/15/2041
125509-BM-0	CIGNA CORP SR NT		06/15/2020	MATURED		5,000,000	5,000,000	4,973,700	4,998,497		1,503		1,503		5,000,000				128,125	06/15/2020
125509-BN-8	CIGNA CORP SR NT		12/15/2020	MATURED		5,000,000	5,000,000	4,982,700	4,998,005		1,995		1,995		5,000,000				218,750	12/15/2020
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		12/01/2020	SCHEDULED REDEMPTION		19,245,545	19,245,545	19,504,157	19,490,609		(245,063)		(245,063)		19,245,545				385,635	08/01/2049
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		10,828,002	10,828,002	10,990,422	10,988,823		(160,821)		(160,821)		10,828,002				161,339	10/01/2049
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		12/01/2020	SCHEDULED REDEMPTION		7,927,616	7,927,616	8,125,806			(198,190)		(198,190)		7,927,616				78,798	07/01/2050
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		12/01/2020	SCHEDULED REDEMPTION		84,627	84,627	84,627	84,627						84,627				2,415	04/01/2035
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		12/01/2020	SCHEDULED REDEMPTION		2,179,651	2,179,651	2,105,028	2,145,739		33,912		33,912		2,179,651				77,271	07/01/2035
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		12/01/2020	SCHEDULED REDEMPTION		721,789	721,789	681,508	701,849		19,940		19,940		721,789				17,864	07/01/2035
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		12/01/2020	SCHEDULED REDEMPTION		887,362	887,362	858,557	875,478		11,884		11,884		887,362				31,775	02/01/2036
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		11/01/2020	SCHDLD REDM/PRIN LOSS		574,634	754,975	725,071	564,908		9,726		9,726		574,634				26,160	04/01/2036
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		12/01/2020	SCHEDULED REDEMPTION		2,587,153	2,587,153	2,605,748	2,594,148		(6,996)		(6,996)		2,587,153				84,664	10/01/2036
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		12/01/2020	SCHDLD REDM/PRIN LOSS		948,208	1,163,295	1,031,613	874,195		74,013		74,013		948,208				40,265	12/01/2035
172967-FF-3	CITIGRP INC SR NT		08/09/2020	MATURED		10,000,000	10,000,000	9,899,500	9,992,255		7,745		7,745		10,000,000				537,500	08/09/2020
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		12/01/2020	SCHDLD REDM/PRIN LOSS		224,154	279,431	166,419	119,033		105,122		105,122		224,154				7,031	09/01/2037
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		12/01/2020	SCHDLD REDM/PRIN LOSS		632,388	746,482	576,852	448,867		183,521		183,521		632,388				27,718	05/01/2037

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
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		12/01/2020	SCHDLD REDM/PRIN LOSS		1,452,841	1,870,832	1,590,207	1,405,106		47,735		47,735		1,452,841				73,783	01/01/2037
17401Q-AN-1	CITIZENS BANK NA/RI SR NT		10/13/2020	CALLED @ 100.000		1,000,000	1,000,000	998,620	999,608		369		369		999,978		22	22	21,438	10/30/2020
177376-AF-7	CITRIX SYSTEMS INC SR NT		02/20/2020	VARIOUS		1,695,952	1,700,000	1,688,950							1,688,950		7,002	7,002		03/01/2030
411707-AD-4	OKE RESTAURANTS HLD 2018-1A CL A II 144A		12/20/2020	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				6,044	06/20/2048
18469P-A*-1	CLEARBRIDGE ENERGY MLP OPP SR NT SER A		02/07/2020	MATURED		4,798,567	4,798,567	4,809,124	4,798,767		(201)		(201)		4,798,567				78,457	02/07/2020
18469P-A#-7	CLEARBRIDGE ENERGY MLP OPPTY SER C SR NT		03/27/2020	CALLED @ 101.601		6,390,148	6,289,434	6,289,434	6,289,434						6,289,434				260,558	02/07/2025
18469Q-A@-7	CLEARBRIDGE ENERGY MLP TRF SER B SR NT		03/27/2020	CALLED @ 101.635		3,603,092	3,545,115	3,545,115	3,545,115						3,545,115				126,268	03/28/2023
18469Q-A#-5	CLEARBRIDGE ENERGY MLP TRF SER C SR NT		03/27/2020	CALLED @ 101.635		6,152,972	6,053,966	6,053,966	6,053,966						6,053,966				220,078	03/28/2025
125634-AG-0	CLI FUNDING LLC 2013-1A CL NOTE 144A		10/19/2020	VARIOUS		3,180,000	3,180,000	3,179,531	3,179,823		73		73		3,179,896		104	104	66,991	03/18/2028
125634-AN-5	CLI FUNDING LLC 2014-1A CL A 144A		10/19/2020	VARIOUS		3,195,688	3,195,688	3,194,370	3,195,043		228		228		3,195,272		416	416	79,180	06/18/2029
12563L-AE-7	CLI FUNDING LLC 2017-1A CL A 144A		09/18/2020	VARIOUS		9,405,926	9,405,926	9,287,327	9,300,664		19,270		19,270		9,319,934		85,992	85,992	243,934	05/18/2042
12563L-AJ-6	CLI FUNDING LLC 2018-1A CL A 144A		09/18/2020	VARIOUS		4,946,907	4,946,907	4,934,622	4,936,290		1,738		1,738		4,938,028		8,879	8,879	143,052	04/18/2043
12563L-AL-1	CLI FUNDING LLC 2019-1A CL A 144A		12/18/2020	SCHEDULED REDEMPTION		1,488,837	1,488,837	1,488,824	1,488,824		12		12		1,488,837				34,812	05/18/2044
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		12/18/2020	SCHEDULED REDEMPTION		1,400,000	1,400,000	1,399,355			645		645		1,400,000				6,207	09/18/2045
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A		12/18/2020	SCHEDULED REDEMPTION		687,500	687,500	687,358			142		142		687,500				1,186	10/18/2045
M2512*-AB-9	COCA COLA ICECEK SER B SR NT	D	05/30/2020	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				327,250	05/30/2020
191241-AE-8	COCA-COLA FEMSA SAB CV CO GUARNT	D	01/22/2020	TENDER @ 104.587		1,307,338	1,250,000	1,231,450	1,241,865		113		113		1,241,978		65,359	65,359	7,535	11/26/2023
191241-AD-0	COCA-COLA FEMSA SAB CV SR NT	D	02/15/2020	MATURED		30,000,000	30,000,000	29,854,515	29,997,700		2,300		2,300		30,000,000				693,750	02/15/2020
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		10/25/2020	SCHEDULED REDEMPTION		400,790	400,790	406,231	400,488		(4,433)		(4,433)		400,790				16,839	04/25/2047
19625G-AB-5	COLONY AMER FIN LTD 2016-1 CL B 144A		11/01/2020	SCHEDULED REDEMPTION		6,036,000	6,036,000	6,035,970	6,035,993		7		7		6,036,000				166,907	06/01/2048
19625G-AC-3	COLONY AMER FIN LTD 2016-1 CL C 144A		12/01/2020	SCHEDULED REDEMPTION		2,949,390	2,949,390	2,949,355	2,949,381		10		10		2,949,390				136,793	06/01/2048
20030N-CN-9	COMCAST CORP CO GUARNT		09/29/2020	VARIOUS		1,820,863	1,250,000	1,245,398	1,245,444		24		24		1,245,468		575,395	575,395	44,688	10/15/2058
20030N-CQ-2	COMCAST CORP CO GUARNT		02/21/2020	CALLED @ 103.014		412,056	400,000	399,596	399,759		19		19		399,777		223	223	17,423	10/01/2021
200303-AA-3	COMCEL TR CO GUARNT 144A	D	11/18/2020	CALLED @ 102.292		10,229,200	10,000,000	9,823,300	9,912,503		16,769		16,769		9,929,272		70,728	70,728	1,111,492	02/06/2024
205887-CD-2	CONAGRA BRANDS INC SR NT		02/19/2020	CITIGROUP GLBL MKT INC		305,230	250,000	248,958	248,994		4		4		248,998		56,232	56,232	4,049	11/01/2038
205887-CC-4	CONAGRA BRANDS INC SR NT		09/01/2020	CREDIT RECOVERY		378,321											378,321	378,321		11/01/2028
205887-BR-2	CONAGRA FOODS INC SR NT		12/23/2020	CALLED @ 105.879		2,223,459	2,100,000	2,094,834	2,098,237		544		544		2,098,780		1,220	1,220	218,286	01/25/2023
205887-BL-5	CONAGRA FOODS INC SR NT SER		08/15/2020	MATURED		2,785,000	2,785,000	2,803,258	2,786,892		(1,892)		(1,892)		2,785,000				137,858	08/15/2020
P4000#-AA-9	CONCESIONARIA LINEA DE TRANS SR SEC	D	12/15/2020	SCHEDULED REDEMPTION		29,866	29,866	29,866	29,866						29,866				1,655	05/28/2047
20605P-AG-6	CONCHO RES INC CO GUARNT		09/09/2020	CALLED @ 103.281		8,262,480	8,000,000	8,000,000	8,000,000						8,000,000				664,980	01/15/2025
20605P-AK-7	CONCHO RES INC CO GUARNT		04/09/2020	MARKETAXESS		337,306	350,000	348,810	348,955		29		29		348,984		(11,679)	(11,679)	9,992	08/15/2028
207597-EJ-0	CONNECTICUT LT & PWR 1ST REF MORT SER A		01/15/2020	CITIGROUP GLBL MKT INC		1,587,090	1,500,000	1,584,915	1,582,185		(465)		(465)		1,581,720		5,370	5,370	16,267	03/15/2027
210805-CY-1	CONTINENTAL AIRLINES P-T CERT 00-1 CL A1		11/01/2020	VARIOUS		1,404,065	1,404,065	1,404,065	1,404,015		50		50		1,404,065				56,515	11/01/2020
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	12/15/2020	SCHEDULED REDEMPTION		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				116,071	06/15/2022
212015-AH-4	CONTINENTAL RES CO GUARNT		11/25/2020	VARIOUS		15,124,298	15,119,000	15,423,902	15,109,517		(5,466)		(5,466)		15,104,050		20,247	20,247	748,982	09/15/2022
212015-AL-5	CONTINENTAL RES CO GUARNT		08/07/2020	MORGAN STANLEY CPTL		503,750	500,000	500,000	500,000						500,000		3,750	3,750	18,500	04/15/2023
210795-QB-9	CONTL AIRLINES 2012-2 A PTC SER 2-A		10/29/2020	SCHEDULED REDEMPTION		245,423	245,423	245,423	245,423						245,423				9,817	10/29/2024
21688A-AD-4	COOPERAT RABOBANK UA/NY SR NT MTN	D	01/14/2020	MATURED		500,000	500,000	503,400	500,057		(57)		(57)		500,000				5,625	01/14/2020
74977R-DE-1	COOPERATIEVE RABOBANK UA SR NT 144A	D	03/25/2020	MILLENNIUM ADVISORS		658,327	650,000	648,245	648,657		79		79		648,736		9,590	9,590	12,594	09/26/2023
21988V-AA-1	CORP LINDLEY SA NT 144A	D	11/23/2020	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,010,000	3,002,264		(2,264)		(2,264)		3,000,000				202,500	11/23/2021
22006@-AA-4	CORPORATION SERVICE CO SER A SR NT		08/22/2020	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				372,000	08/22/2020
22100*-AA-1	CORVIAS CAMPUS SR SEC		07/01/2020	SCHEDULED REDEMPTION		80,415	80,415	80,415	80,415						80,415				4,262	07/01/2050
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		08/06/2020	JEFFERIES LLC		1,493,548	1,400,000	1,398,894			10		10		1,398,904		94,644	94,644	4,247	07/15/2030
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		12/01/2020	VARIOUS		1,005,814	966,532	772,561	642,370		309,638		309,638		952,007		53,807	53,807	34,857	08/01/2037
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		12/25/2020	SCHEDULED REDEMPTION		201,490	201,490	183,608	188,535		12,955		12,955		201,490				2,137	08/25/2034
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		12/01/2020	SCHDLD REDM/PRIN LOSS		111,934	113,642	74,440	102,396		9,539		9,539		111,934				3,368	08/01/2037
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		12/01/2020	SCHDLD REDM/PRIN LOSS		591,700	697,792	523,980	234,985		356,715		356,715		591,700				26,085	02/01/2037
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		12/01/2020	SCHEDULED REDEMPTION		1,385,880	1,385,880	1,385,866	1,385,879		1		1		1,385,880				40,246	05/01/2035
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		12/28/2020	SCHEDULED REDEMPTION		128,434	128,434	113,905	117,734		10,701		10,701		128,434				993	02/25/2035
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		12/01/2020	SCHEDULED REDEMPTION		99,590	99,590	97,739	99,201		390		390		99,590				2,605	05/01/2034
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		12/01/2020	SCHEDULED REDEMPTION		196,213	196,213	186,402	189,155		7,058		7,058		196,213				4,583	11/01/2034
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		12/01/2020	SCHEDULED REDEMPTION		756,276	756,276	725,405	740,585		15,691		15,691		756,276				23,518	05/01/2035
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		12/01/2020	SCHDLD REDM/PRIN LOSS		21,547	43,879	14,049			7,498		7,498		21,547				1,974	06/01/2035
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		12/01/2020	SCHDLD REDM/PRIN LOSS		1,051,900	1,057,130	967,829	670,043		381,857		381,857		1,051,900				37,049	09/01/2035
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		12/01/2020	SCHDLD REDM/PRIN LOSS		426,476	435,392	395,292	394,928		31,548		31,548		426,476				18,182	11/01/2035
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		12/01/2020	SCHEDULED REDEMPTION		1,683,072	1,683,072	1,586,096	1,581,923		101,149		101,149		1,683,072				59,362	04/01/2035

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
223030-AN-0	COVIDIEN INTL FINANCE SA CO GUARNT		10/29/2020	CALLED @ 104.543		6,272,580	6,000,000	5,981,520	5,994,917		1,670		1,670		5,996,587		3,413	3,413	440,047	06/15/2022
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		12/01/2020	VARIOUS		432,740	317,774	288,742	317,868		(201)		(201)		317,667		115,072	115,072	12,630	04/01/2036
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		12/25/2020	SCHDLD REDM/PRIN LOSS		1,549,163	1,800,967	1,367,634	1,262,207		286,956		286,956		1,549,163				17,493	08/25/2037
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		12/01/2020	SCHEDULED REDEMPTION		4,272,226	4,272,226	4,374,359	4,344,781		(72,555)		(72,555)		4,272,226				107,298	03/01/2045
12701#-AA-1	CRG 2017-1		10/12/2020	VARIOUS		7,979,707	7,979,707	7,979,707	7,979,707						7,979,707				375,046	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1 SER 2018-1		10/10/2020	VARIOUS		6,383,766	6,383,766	6,383,766	6,383,766						6,383,766				338,340	07/10/2025
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		12/01/2020	SCHEDULED REDEMPTION		2,337,558	2,337,558	2,231,761	2,325,834		11,724		11,724		2,337,558				109,938	03/01/2035
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		12/01/2020	SCHEDULED REDEMPTION		363,208	363,208	324,549	348,617		14,591		14,591		363,208				16,305	12/01/2034
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		12/28/2020	SCHEDULED REDEMPTION		399,103	399,103	370,168	398,729		375		375		399,103				5,227	09/25/2037
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		12/01/2020	SCHEDULED REDEMPTION		4,075,563	4,075,563	4,095,941	4,089,698		(14,134)		(14,134)		4,075,563				88,426	08/01/2045
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		12/31/2020	SCHEDULED REDEMPTION		474,888	474,888	474,888	474,888						474,888				24,573	09/30/2038
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		12/31/2020	SCHEDULED REDEMPTION		624,794	624,794	624,794	624,794						624,794				26,448	03/31/2041
12725*-AA-7	CTL 2020-03 TR PTC		12/15/2020	SCHEDULED REDEMPTION		275,528	275,528	275,528							275,528				3,726	03/31/2040
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		12/15/2020	SCHEDULED REDEMPTION		508,000	508,000	508,000	508,000						508,000				13,000	05/15/2034
22966R-AA-4	CUBESMART SR NT		10/30/2020	CALLED @ 107.034		7,492,353	7,000,000	6,989,850	6,996,962		1,131		1,131		6,998,093		1,907	1,907	926,353	07/15/2022
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		12/10/2020	SCHEDULED REDEMPTION		590,693	590,693	590,693	590,693						590,693				14,162	11/10/2041
96930#-AA-7	CVS CTL PASS-THRU		12/15/2020	SCHEDULED REDEMPTION		268,591	268,591	268,591	268,591						268,591				7,245	01/15/2040
12683@-AA-5	CVS CTL PASS-THRU TR		12/15/2020	SCHEDULED REDEMPTION		166,504	166,504	168,169	167,913		(1,409)		(1,409)		166,504				4,304	01/15/2041
126650-CW-8	CVS HEALTH CORP SR NT		12/08/2020	VARIOUS		5,839,323	5,100,000	5,477,349	5,473,828		(48,782)		(48,782)		5,425,046		414,276	414,276	207,207	03/25/2025
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		12/20/2020	SCHEDULED REDEMPTION		132,530	132,530	132,530	132,530						132,530				3,351	01/20/2041
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		12/10/2020	SCHEDULED REDEMPTION		560,911	560,911	560,911	560,911						560,911				13,592	10/10/2039
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		12/10/2020	SCHEDULED REDEMPTION		708,544	708,544	708,544	708,544						708,544				18,328	08/11/2036
126650-BQ-2	CVS PASS-THROUGH TR PTC		12/10/2020	SCHEDULED REDEMPTION		86,778	86,778	94,242	91,109		(4,331)		(4,331)		86,778				3,757	01/10/2030
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		12/10/2020	SCHEDULED REDEMPTION		59,184	59,184	61,135	60,066		(883)		(883)		59,184				2,132	01/10/2026
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		12/10/2020	SCHEDULED REDEMPTION		31,619	31,619	38,372	35,183		(3,564)		(3,564)		31,619				1,650	07/10/2031
12721@-AA-9	CVS ROYAL OAK CTL PTC		12/15/2020	SCHEDULED REDEMPTION		158,501	158,501	158,501	158,501						158,501				4,183	01/31/2040
23331A-BK-4	D.R. HORTON INC CO GUARNT		02/15/2020	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				140,000	02/15/2020
23331A-BP-3	D.R. HORTON INC CO GUARNT		09/30/2020	U.S. BANCORP		497,335	500,000	498,565							498,565		(1,230)	(1,230)		10/15/2027
233851-CZ-5	DAIMLER FINANCE NA LLC CO GUARNT 144A	C	03/09/2020	JANE STREET EXECUTION		100,386	100,000	98,995	99,337		114		114		99,451		935	935	1,335	02/12/2021
233046-AE-1	DB MSTR FINANCE LLC 2017-1A CL A2I 144A		11/20/2020	SCHEDULED REDEMPTION		67,500	67,500	67,500	67,500						67,500				2,041	11/20/2047
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		11/20/2020	SCHEDULED REDEMPTION		120,000	120,000	120,000	120,000						120,000				4,352	05/20/2049
24617#-AA-9	DELAWARE NORTH CO INC-BOSTON SR NTS		11/14/2020	SCHEDULED REDEMPTION		426,374	426,374	426,374	426,374						426,374				16,287	11/14/2034
24617#-AB-7	DELAWARE NORTH CO INC-BOSTON SR NTS		11/14/2020	SCHEDULED REDEMPTION		701,072	701,072	701,072	701,072						701,072				25,309	11/14/2034
24618#-AF-7	DELAWARE NORTH SR NT SER 2010		06/30/2020	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				441,000	06/30/2020
24664U-AC-4	DELEK & AVINER TAMAR BOND SR SEC 144A	D	12/30/2020	VARIOUS		5,425,271	5,348,347	5,395,521	5,384,503		(23,595)		(23,595)		5,360,908		(12,561)	(12,561)	225,255	12/30/2020
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1		07/30/2020	SCHEDULED REDEMPTION		87,662	87,662	92,950	92,900		(5,238)		(5,238)		87,662				3,178	07/30/2027
247361-ZL-5	DELTA AIR LINES INC SR NT		12/04/2020	MATURED		1,000,000	1,000,000	999,370	999,800		200		200		1,000,000				26,000	12/04/2020
248798-AA-4	DENTON CNTY ELEC COOP 1ST MTG SER 2012A		10/01/2020	SCHEDULED REDEMPTION		1,598,636	1,598,636	1,598,636	1,598,636						1,598,636				59,949	10/01/2040
23291K-AH-8	DH EUROPE FINANCE II CO GUARNT		05/07/2020	ROYAL BANK OF CANADA		627,096	600,000	599,418	599,426		18		18		599,444		27,652	27,652	7,973	11/15/2029
23291K-AG-0	DH EUROPE FINANCE II CO GUARNT SER 5YR		06/29/2020	BARCLAYS CAPITAL INC		367,875	350,000	349,832	349,837		16		16		349,853		18,022	18,022	5,005	11/15/2024
25243Y-AP-4	DIAGEO CAPITAL PLC CO GUARNT	D	07/15/2020	MATURED		25,000,000	25,000,000	21,685,266	24,763,975		236,025		236,025		25,000,000				1,207,000	07/15/2020
25277L-AA-4	DIAMOND SPORTS GR/DIAMON SR SEC 144A		06/01/2020	BARCLAYS CAPITAL INC		79,250	100,000	100,000	100,000						100,000		(20,750)	(20,750)	4,494	08/15/2026
25278X-AH-2	DIAMONDBACK ENERGY INC CO GUARNT		04/20/2020	VARIOUS		911,875	1,000,000	1,031,136	1,022,981		(1,893)		(1,893)		1,021,088		(109,213)	(109,213)	20,865	05/31/2025
25278X-AL-3	DIAMONDBACK ENERGY INC CO GUARNT		04/15/2020	VARIOUS		224,375	250,000	249,898	249,899		6		6		249,905		(25,530)	(25,530)	2,605	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC CO GUARNT		04/17/2020	VARIOUS		346,000	400,000	399,432	399,437		22		22		399,459		(53,459)	(53,459)	4,830	12/01/2026
25466A-AD-3	DISCOVER BANK SR NT		05/12/2020	VARIOUS		13,351,548	12,702,000	12,599,669	12,659,543		4,059		4,059		12,663,602		687,946	687,946	409,004	08/08/2023
25466A-AJ-0	DISCOVER BANK SR NT		05/20/2020	WELLS FARGO BANK, N.A.		20,099,900	20,000,000	19,978,200	19,984,848		806		806		19,985,653		114,247	114,247	563,500	07/27/2026
25466A-AP-6	DISCOVER BANK SR NT SER BKNT		05/12/2020	BANK OF AMERICA NA		1,247,088	1,200,000	1,198,200	1,198,390		56		56		1,198,446		48,642	48,642	37,355	09/13/2028
25470D-AF-6	DISCOVERY COMMS CO GUARNT		05/18/2020	TENDER @ 103.994		10,399,400	10,000,000	9,916,700	9,977,626		3,464		3,464		9,981,090		418,310	418,310	167,750	05/15/2022
25470D-BA-6	DISCOVERY COMMS CO GUARNT		05/18/2020	TENDER @ 104.205		2,151,833	2,065,000	2,044,740	2,049,233		2,350		2,350		2,051,583		100,250	100,250	30,717	06/15/2022
25470D-BG-3	DISCOVERY COMMS CO GUARNT		08/10/2020	DEUTSCHE BANK SEC INC		642,055	500,000	496,960	496,986		27		27		497,013		145,042	145,042	19,654	05/15/2049
25470D-AJ-8	DISCOVERY COMMS SR NT		09/15/2020	VARIOUS		1,817,685	1,500,000	1,572,600	1,572,131		(1,085)		(1,085)		1,571,046		246,639	246,639	62,766	04/01/2043
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		12/28/2020	SCHEDULED REDEMPTION		887,500	887,500	862,872			24,628		24,628		887,500				28,785	09/28/2028
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI		03/31/2020	SCHEDULED REDEMPTION		967,786	967,786	967,786	967,786						967,786				54,777	03/31/2030
25746U-DB-2	DOMINION ENERGY INC JR SUB		10/16/2020	SUSQUEHANNA FINANCIAL		433,552	400,000	400,100	400,942		(154)		(154)		400,787		32,765	32,765	14,502	08/15/2024
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		10/25/2020	SCHEDULED REDEMPTION		358,250	358,250	356,049	356,291		1,959		1,959		358,250				11,987	07/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25755T-AG-5	DOMINOS PIZZA MSTR 2017-1A CL A2II 144A		10/25/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,252	07/25/2047
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		10/25/2020	SCHEDULED REDEMPTION		220,000	220,000	220,252	220,234		(234)		(234)		220,000				7,736	07/25/2048
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		10/25/2020	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				1,641	10/25/2049
260003-AP-3	DOVER CORP SR NT		05/15/2020	VARIOUS		2,469,941	2,375,000	2,393,310	2,393,080		(602)		(602)		2,392,479		77,463	77,463	37,631	11/04/2029
23330D-AB-1	DP WORLD LTD SR NT 144A	D	05/18/2020	MATURED		10,000,000	10,000,000	9,983,500	9,998,650		1,350		1,350		10,000,000				162,500	05/18/2020
233293-AP-4	DPL INC SR NT 144A		04/23/2020	EXCHANGE/VARIOUS		489,128	500,000	499,240	499,284		17		17		499,301		(10,173)	(10,173)	10,540	04/15/2029
26138E-AU-3	DR PEPPER SNAPPLE GRP CO GUARNT		04/28/2020	MORGAN STANLEY CPTL		15,200,400	15,000,000	14,951,400	14,966,048		1,526		1,526		14,967,575		232,825	232,825	238,000	09/15/2026
26208L-AA-6	DRIVEN BRANDS FDG, LLC 2015-1A 144A		12/14/2020	VARIOUS		14,467,026	14,400,000	14,400,000	14,400,000						14,400,000				926,688	07/20/2045
26208L-AB-4	DRIVEN BRANDS FND 2016-1A CL A2 144A		12/14/2020	VARIOUS		9,728,641	9,675,000	9,638,342	9,657,330		8,883		8,883		9,666,213		8,787	8,787	731,908	07/20/2046
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		10/20/2020	SCHEDULED REDEMPTION		95,000	95,000	95,000	95,000						95,000				3,582	04/20/2049
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		10/20/2020	SCHEDULED REDEMPTION		65,000	65,000	65,084	65,083		(83)		(83)		65,000				2,102	10/20/2049
26223U-AD-1	DRUG ROYALTY II LP 1 2014-1 CL A2 144A		01/15/2020	SCHEDULED REDEMPTION		758,496	758,496	758,484	758,496		0		0		758,496				6,607	07/15/2023
26224H-AA-5	DRUG ROYALTY III LP 1 2016-1A CL A 144A		07/15/2020	SCHEDULED REDEMPTION		1,405,894	1,405,894	1,405,877	1,405,892		3		3		1,405,894				23,393	04/15/2027
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A		10/15/2020	SCHEDULED REDEMPTION		2,416,351	2,416,351	2,415,950	2,416,193		159		159		2,416,351				68,437	04/15/2027
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A		10/15/2020	SCHEDULED REDEMPTION		2,463,680	2,463,680	2,463,280	2,463,403		277		277		2,463,680				82,747	10/15/2031
233331-AY-3	DTE ENERGY CO SR NT		05/11/2020	MARKETAXESS		1,217,724	1,200,000	1,223,844	1,223,011		(1,151)		(1,151)		1,221,859		(4,135)	(4,135)	21,090	10/01/2026
26441C-AS-4	DUKE ENERGY CORP SR NT		05/18/2020	GOLDMAN, SACHS & CO		1,054,060	1,000,000	1,006,730	1,006,492		(347)		(347)		1,006,145		47,915	47,915	19,065	09/01/2026
26442U-AA-2	DUKE ENERGY PROGRESS LLC 1ST MTG		05/12/2020	KEYBANC CPTL MKTS		2,172,520	2,000,000	2,111,780	2,107,027		(6,634)		(6,634)		2,100,393		72,127	72,127	48,569	08/15/2025
26442U-AF-1	DUKE ENERGY PROGRESS LLC 1ST MTG		09/18/2020	KEYBANC CPTL MKTS		1,084,290	1,000,000	999,930	999,948		10		10		999,958		84,332	84,332	35,719	09/01/2023
26986*-AA-1	EAGLE SOLAR LLC SR SEC NT		12/31/2020	SCHEDULED REDEMPTION		1,929,577	1,929,577	1,929,577	1,929,577						1,929,577				93,006	12/31/2042
27004@-AB-3	EAGLES STADIUM A SR NT SER B		07/15/2020	SCHEDULED REDEMPTION		241,360	241,360	241,360	241,360						241,360				11,054	01/15/2039
27004@-AA-5	EAGLES STADIUM SER A SR NT		07/15/2020	SCHEDULED REDEMPTION		526,165	526,165	526,165	526,165						526,165				24,098	01/15/2039
27326#-AC-0	EAST KENTUCKY POWER COOP 1ST MTG BD 2019		04/18/2020	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				44,500	04/19/2049
27326#-AB-2	EAST KENTUCKY PWR COOP 1ST MTG SER 2014A		02/06/2020	SCHEDULED REDEMPTION		877,500	877,500	894,238	893,314		(15,814)		(15,814)		877,500				40,453	02/06/2044
278865-AL-4	ECOLAB INC SR NT		09/12/2020	CALLED @ 104.754		8,550,050	8,162,000	8,156,776	8,160,806		437		437		8,161,243		757	757	658,280	12/08/2021
281020-AM-9	EDISON INTL SR NT		05/29/2020	SUSQUEHANNA FINANCIAL		1,042,100	1,000,000	1,023,695	1,022,897		(1,007)		(1,007)		1,021,890		20,210	20,210	29,448	03/15/2028
26860#-AA-8	EIF PIO PICO LLC SR SEC NOTES		12/31/2020	SCHEDULED REDEMPTION		508,508	508,508	508,508	508,508						508,508				10,730	12/31/2041
28370T-AA-7	EL PASO PIPELINE PART OP CO GUARNT		04/01/2020	MATURED		5,000,000	5,000,000	5,050,000	5,001,658		(1,658)		(1,658)		5,000,000				162,500	04/01/2020
268317-AD-6	ELECTRICITE DE FRANCE NT 144A	D	01/27/2020	MATURED		7,000,000	7,000,000	6,969,480	6,999,728		272		272		7,000,000				161,000	01/27/2020
P40008-AA-1	ELETRANS S.A. SR SEC	D	12/28/2020	SCHEDULED REDEMPTION		652,223	652,223	652,223	652,223						652,223				26,480	12/28/2037
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		08/11/2020	SCHEDULED REDEMPTION		394,792	394,792	394,792	394,792						394,792				20,565	02/11/2030
289333-AB-2	ELM TR 2018-2A CL A2 144A		10/23/2020	CALLED @ 100.000		18,000,000	18,000,000	17,999,631	17,999,758		88		88		17,999,847		153	153	697,658	10/20/2027
29248D-AA-0	ENA NORTE TR NT 144A	D	10/25/2020	SCHEDULED REDEMPTION		734,592	734,592	734,592	734,592						734,592				22,251	04/25/2023
26876H-AA-6	ENA SUR TR SR SEC 144A	D	11/25/2020	VARIOUS		6,058,568	5,482,510	5,482,510	5,482,510						5,482,510				874,606	05/25/2025
29252B-AA-7	ENBRIDGE PIPELINES SR NT		12/30/2020	VARIOUS		1,919,200	1,919,200	1,966,506	1,986,325		(67,125)		(67,125)		1,919,200				100,292	06/30/2040
29265N-AS-7	ENERGEN CORP SR NT		05/26/2020	TENDER @ 101.000		10,100,000	10,000,000	9,998,800	9,999,762		56		56		9,999,818		100,182	100,182	340,451	09/01/2021
29266R-AB-4	ENERGIZER HLDGS INC CO GUARNT		06/21/2020	CALLED @ 103.870		2,596,750	2,500,000	2,652,630	2,528,170		(10,517)		(10,517)		2,517,652		(17,652)	(17,652)	165,944	05/19/2021
29273R-AS-8	ENERGY TRANSFER PARTNERS SR NT		01/07/2020	MITSUBISHI TR & BANK		692,678	675,000	663,518	666,644		56		56		666,700		25,978	25,978	10,665	02/01/2023
29364D-75-3	ENTERGY ARKANSAS INC 1ST MTG BD		10/14/2020	CALLED @ 25.000		11,000,000	11,000,000	8,322,000	8,610,848		39,994		39,994		8,650,842		2,349,158	2,349,158	391,875	06/01/2063
29364D-76-1	ENTERGY ARKANSAS INC 1ST MTG BD		10/14/2020	CALLED @ 25.000		3,250,000	3,250,000	3,074,500	3,097,692		3,715		3,715		3,101,407		148,593	148,593	119,438	12/01/2052
29364W-50-4	ENTERGY LOUISIANA LLC 1ST MTG BD		12/16/2020	CALLED @ 25.000		2,857,675	2,857,675	2,837,100	2,839,907		522		522		2,840,429		17,246	17,246	181,284	07/01/2052
29365T-10-4	ENTERGY TEXAS INC 1ST MTG BD		11/02/2020	CALLED @ 25.000		2,429,475	2,429,475	2,473,206	2,468,622		(743)		(743)		2,467,880		(38,405)	(38,405)	125,649	06/01/2064
D2488*-AD-5	ENTERPRISE AUTOVERMIETUNG GTD SR NT H		02/09/2020	MATURED		17,131,448	17,131,448	20,000,000	17,314,012		2,114		2,114	2,683,874	20,000,000	(2,868,552)		(2,868,552)	389,740	02/09/2020
29379V-BR-3	ENTERPRISE PRODUCTS OPER CO GUARNT		01/08/2020	BARCLAYS CAPITAL INC		5,031,250	5,000,000	5,000,000	5,000,000						5,000,000		31,250	31,250	108,247	02/15/2078
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	12/20/2020	SCHEDULED REDEMPTION		643,532	643,532	643,532	643,532						643,532				28,862	12/20/2044
26884U-AF-6	EPR PROPERTIES SR NT		08/27/2020	IMPERIAL CAPITAL LLC		352,500	400,000	404,221	404,181		(245)		(245)		403,935		(51,435)	(51,435)	15,667	08/15/2029
26885B-AE-0	EQT MIDSTREAM PARTNERS L SR NT SER 30Y		04/28/2020	ROYAL BANK OF CANADA		400,000	500,000	525,650	525,183		(115)		(115)		525,068		(125,068)	(125,068)	25,729	07/15/2048
29444U-BD-7	EQUINIX INC SR NT		09/24/2020	GOLDMAN, SACHS & CO		2,270,982	2,100,000	2,097,937	2,097,993		196		196		2,098,189		172,793	172,793	52,442	11/18/2026
P3753#-AA-0	ERGON PERU SAC SR SEC	D	12/30/2020	SCHEDULED REDEMPTION		1,357,640	1,357,640	1,357,640	1,324,647						1,357,640				64,372	06/30/2034
29717P-AD-9	ESSEX PORTFOLIO LP CO GUARNT		09/14/2020	CALLED @ 105.970		21,193,955	20,000,000	19,809,992	19,939,599		17,209		17,209		19,956,808		43,192	43,192	1,977,358	08/15/2022
29717P-AJ-6	ESSEX PORTFOLIO LP CO GUARNT SER		12/15/2020	CALLED @ 100.000		20,000,000	20,000,000	19,973,795	19,994,492		4,343		4,343		19,998,836		1,164	1,164	1,300,000	03/15/2021
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		2,557,712	2,557,712	2,551,318	2,551,593		6,119		6,119		2,557,712				60,532	02/01/2048
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		906,990	906,990	889,984	893,076		13,914		13,914		906,990				21,465	02/01/2048
30161N-AX-9	EXELON CORP SR NT		05/08/2020	VARIOUS		489,339	450,000	449,073			6		6		449,079		40,260	40,260	1,468	04/15/2030
30161M-AP-8	EXELON GENERATION CO LLC SR NT		01/15/2020	MATURED		1,000,000	1,000,000	1,016,830	1,000,304		(304)		(304)		1,000,000				14,750	01/15/2020
30231G-AT-9	EXXON MOBIL CORPORATION SR NT		03/31/2020	MITSUBISHI TR & BANK		473,400	450,000	450,000	450,000						450,000		23,400	23,400	7,988	03/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		12/31/2020	SCHEDULED REDEMPTION		178,713	178,713	178,713	178,713						178,713				4,573	09/30/2039
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		12/15/2020	SCHEDULED REDEMPTION		4,371,410	4,371,410	4,370,663	4,370,588		822		822		4,371,410				107,698	02/18/2031
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		12/15/2020	SCHEDULED REDEMPTION		110,624	110,624	110,624	56,873						110,624				3,139	10/15/2035
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	09/20/2020	SCHEDULED REDEMPTION		1,191,176	1,191,176	1,177,676	1,179,064		12,112		12,112		1,191,176				51,423	09/20/2027
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	09/30/2020	SCHEDULED REDEMPTION		410,055	410,055	410,055	410,055						410,055				26,141	03/30/2038
316773-CU-2	FIFTH THIRD BANCORP SR NT		11/19/2020	CITIGROUP GLBL MKT INC		154,812	150,000	150,565	150,466		(167)		(167)		150,300		4,512	4,512	3,662	06/15/2022
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		12/01/2020	SCHEDULED REDEMPTION		214,381	214,381	194,455	203,619		10,762		10,762		214,381				3,567	06/01/2034
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		4,173,518	4,173,518	4,210,036	4,199,185		(25,667)		(25,667)		4,173,518				95,978	03/01/2045
337738-AV-0	FISERV INC SR NT		09/29/2020	VARIOUS		1,687,938	1,250,000	1,362,285	1,361,900		(1,278)		(1,278)		1,360,622		327,316	327,316	61,569	07/01/2049
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A		05/20/2020	BANK OF AMERICA NA		252,128	250,000	250,000							250,000		2,128	2,128		05/15/2030
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		4,366,051	4,366,051	4,159,346	4,165,951		200,100		200,100		4,366,051				99,094	10/01/2047
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,806,991	3,806,991	3,773,085	3,780,898		26,093		26,093		3,806,991				84,938	03/01/2048
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		3,367,594	3,367,594	3,281,208	3,289,571		78,024		78,024		3,367,594				76,773	04/01/2048
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		12/01/2020	SCHEDULED REDEMPTION		3,567,279	3,567,279	3,591,525	3,591,041		(23,763)		(23,763)		3,567,279				84,109	12/01/2049
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		12/01/2020	SCHEDULED REDEMPTION		13,442,676	13,442,676	13,609,660	13,606,321		(163,645)		(163,645)		13,442,676				316,951	12/01/2049
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		12/01/2020	SCHEDULED REDEMPTION		4,581,025	4,581,025	4,709,866			(128,841)		(128,841)		4,581,025				39,326	07/08/2050
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		3,054,017	3,054,017	3,118,915			(64,898)		(64,898)		3,054,017				26,217	07/08/2050
302445-AD-3	FLIR SYSTEMS INC SR NT		08/19/2020	CALLED @ 102.002		20,400,400	20,000,000	19,986,200	19,995,770		1,819		1,819		19,997,589		2,411	2,411	824,011	06/15/2021
30288*-AE-0	FLNG LIQUEFACTION 2 SR SEC NOTES		12/31/2020	SCHEDULED REDEMPTION		890,000	890,000	890,000	890,000						890,000				39,071	12/31/2038
30306V-A@-8	FLNG LIQUEFACTION 3 LLC SR SEC		12/31/2020	SCHEDULED REDEMPTION		537,500	537,500	537,500	537,500						537,500				23,435	06/30/2039
340711-AT-7	FLORIDA GAS TRANSMISSION NT 144A		07/15/2020	MATURED		12,500,000	12,500,000	12,702,280	12,513,523		(13,523)		(13,523)		12,500,000				681,250	07/15/2020
340711-AG-5	FLORIDA GAS TRANSMISSION SR NT144A		11/01/2020	SCHEDULED REDEMPTION		700,000	700,000	696,660	699,095		905		905		700,000				64,330	11/01/2024
343412-AC-6	FLUOR CORP SR NT		12/23/2020	VARIOUS		14,237,500	14,500,000	14,309,438	14,381,146		21,199		21,199		14,402,345		(164,845)	(164,845)	504,875	12/15/2024
343412-AF-9	FLUOR CORP SR NT		12/02/2020	BARCLAYS CAPITAL INC		4,954,950	5,005,000	4,873,777	4,887,098		10,535		10,535		4,897,633		57,317	57,317	259,391	09/15/2028
302491-AU-9	FMC CORP SR NT		07/01/2020	TRANSFER TO SA		7,666,980	7,480,000	7,678,669	7,676,039		(9,059)		(9,059)		7,666,980				201,430	10/01/2029
34533F-AB-7	FORD CREDIT AUTO OWNER TR 2019-A CL A2A		12/15/2020	SCHEDULED REDEMPTION		383,165	383,165	383,140	383,155		10		10		383,165				5,601	02/15/2022
34533G-AB-5	FORD CREDIT AUTO OWNER TR 2020-B CL A2		12/15/2020	SCHEDULED REDEMPTION		63,917	63,917	63,915			3		3		63,917				156	02/15/2023
345370-BR-0	FORD MOTOR CO SR NT		05/26/2020	JANE STREET EXECUTION		447,360	500,000	605,625	596,617		(612)		(612)		596,005		(148,645)	(148,645)	21,275	11/01/2046
345397-ZQ-9	FORD MOTOR CREDIT CO LLC SR NT		03/31/2020	CITIGROUP GLBL MKT INC		414,000	450,000	450,000	450,000						450,000		(36,000)	(36,000)	13,471	03/18/2024
345838-AA-4	FOREST LABORATORIES INC SR NT 144A		05/14/2020	EXCHANGE		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				144,861	12/15/2021
345838-AE-6	FOREST LABORATORIES INC SR NT 144A		05/14/2020	EXCHANGE		6,998,451	7,000,000	6,987,500	6,997,709		742		742		6,998,451				254,990	02/15/2021
E5311L-AA-9	FORTINI INVESTMENT SR SEC	B	06/30/2020	SCHEDULED REDEMPTION		1,059,503	707,835	692,744	707,253					(14,510)	1,008,889	50,614		50,614	15,564	12/31/2038
E5311L-AB-7	FORTINI INVS SA SR SEC SER .	B	12/31/2020	SCHEDULED REDEMPTION		89,356	89,356	83,615							83,615	5,741		5,741	1,548	12/31/2038
35137L-AB-1	FOX CORP CO GUARNT 144A		04/03/2020	EXCHANGE		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				291,503	01/25/2024
35137L-AC-9	FOX CORP CO GUARNT 144A		04/03/2020	EXCHANGE		400,000	400,000	400,000	400,000						400,000				12,976	01/25/2029
35137L-AH-8	FOX CORP SR NT		08/04/2020	EXCHANGE/VARIOUS		488,812	400,000	400,000							400,000		88,812	88,812	9,994	01/25/2029
35137L-AD-7	FOX CORP SR NT 144A		04/03/2020	EXCHANGE		195,621	160,000	196,240	195,966		(345)		(345)		195,621				6,036	01/25/2039
35137L-AE-5	FOX CORP SR NT 144A		04/03/2020	EXCHANGE		202,155	160,000	202,528	202,365		(210)		(210)		202,155				6,146	01/25/2049
30298Y-AE-3	FREMF MTG TR 2019-K101 CL B 144A		07/01/2020	TRANSFER TO SA		11,137,305	10,916,400	11,149,138	11,147,429		(10,124)		(10,124)		11,137,305				227,669	11/01/2029
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		07/02/2020	SCHEDULED REDEMPTION		300,059	300,059	300,059	300,059						300,059				17,094	01/02/2025
36157T-4F-5	GE CAP MTG SVCS 1997-HE1 CL A-5 NAS		11/01/2020	PRINCIPAL LOSS			268	77		(8,148)	8,071		(77)						1	03/01/2027
36962G-4J-0	GENERAL ELEC CAP CORP SR NT		01/08/2020	MATURED		2,700,000	2,700,000	2,971,031	2,700,672		(672)		(672)		2,700,000				74,250	01/08/2020
36962G-6F-6	GENERAL ELEC CAP CORP SR NT		04/14/2020	CITIGROUP GLBL MKT INC		3,080,550	3,000,000	3,055,230	3,051,099		(5,389)		(5,389)		3,045,710		34,840	34,840	57,488	09/07/2022
370334-CG-7	GENERAL MILLS INC SR NT		08/06/2020	JEFFERIES LLC		2,408,260	2,000,000	2,234,600	2,231,816		(15,346)		(15,346)		2,216,471		191,789	191,789	68,367	04/17/2028
372917-AS-3	GENZYME CORP CO GUARNT		06/15/2020	MATURED		10,000,000	10,000,000	9,920,785	9,995,336		4,664		4,664		10,000,000				250,000	06/15/2020
37331N-AB-7	GEORGIA-PACIFIC LLC CO GUARNT 144A		11/01/2020	MATURED		16,500,000	16,500,000	16,710,327	16,523,193		(23,193)		(23,193)		16,500,000				891,000	11/01/2020
37956A-AA-1	GLBL SC FINANCE SRL 2017-1A CL A 144A	D	09/11/2020	VARIOUS		7,471,577	7,471,577	7,438,755	7,441,777		5,083		5,083		7,446,860		24,717	24,717	202,297	04/15/2037
37956A-AB-9	GLBL SC FINANCE SRL 2018-1A CL A 144A	D	09/11/2020	VARIOUS		20,785,000	20,785,000	20,780,968	20,781,453		532		532		20,781,985		3,015	3,015	629,620	05/17/2038
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	12/17/2020	SCHEDULED REDEMPTION		1,305,302	1,305,302	1,305,240			62		62		1,305,302				6,811	10/17/2040
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	12/17/2020	SCHEDULED REDEMPTION		439,754	439,754	439,588			167		167		439,754				1,601	11/19/2040
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		12/01/2020	SCHOLD REDM/PRIN LOSS		510,415	517,604	505,430	491,684		18,731		18,731		510,415				16,186	09/01/2035
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		12/01/2020	SCHEDULED REDEMPTION		112,375	112,375	110,092	112,339		36		36		112,375				2,326	08/01/2034
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		1,309,889	1,309,889	1,309,889	1,309,889						1,309,889				49,121	09/20/2047
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		2,639,906	2,639,906	2,639,906	2,639,906						2,639,906				83,421	09/20/2047
38141G-WL-4	GOLDMAN SACHS GRP INC SR NT		08/28/2020	VARIOUS		112,746	100,000	104,803	104,739		(432)		(432)		104,307		8,439	8,439	2,727	06/05/2028
38145G-AG-5	GOLDMAN SACHS GRP INC SR NT		11/15/2020	CALLED @ 100.000		1,000,000	1,000,000	960,980	975,706		11,104		11,104		986,811		13,189	13,189	23,500	11/15/2021

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
38141G-WV-2	GOLDMAN SACHS GRP INC SR NT FRN		08/28/2020	GOLDMAN, SACHS & CO		592,363	520,000	550,893	550,533		(2,179)		(2,179)		548,354		44,010	44,010	16,968	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GRP INC SR NT FRN		09/02/2020	VARIOUS		532,899	450,000	489,846	489,383		(2,871)		(2,871)		486,511		46,388	46,388	15,995	05/01/2029
38148Y-AB-4	GOLDMAN SACHS GRP INC SR NT FRN		12/04/2020	MARKETAXESS		100,436	100,000	100,000	100,000						100,000		436	436	2,095	10/31/2022
38148L-AF-3	GOLDMAN SACHS GRP INC SUB		08/18/2020	MORGAN STANLEY CPTL		564,509	420,000	496,566	496,210		(1,122)		(1,122)		495,088		69,421	69,421	16,102	05/22/2045
38141G-FD-1	GOLDMAN SACHS GRP INC SUB NT		08/18/2020	MORGAN STANLEY CPTL		2,460,578	1,670,000	2,246,914	2,243,974		(14,323)		(14,323)		2,229,651		230,927	230,927	99,887	10/01/2037
38141E-B8-1	GOLDMAN SACHS GRP SR NT DTD 11/29/13		12/04/2020	J P MORGAN SEC INC		5,692,588	5,500,000	5,673,047	5,663,755		(38,038)		(38,038)		5,625,717		66,871	66,871	149,690	11/29/2023
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		12/15/2020	SCHEDULED REDEMPTION		1,249,347	1,249,347	1,248,724	1,248,822		524		524		1,249,347				31,219	10/15/2052
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		12/15/2020	SCHEDULED REDEMPTION		580,628	580,628	580,338			290		290		580,628				3,217	04/15/2055
38305#-AB-4	GORILLA INVESTOR LLC	A	09/23/2020	CALLED @ 100.000		11,014,493	11,014,493	11,014,493							11,014,493				297,489	03/13/2027
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144A		07/01/2020	SCHEDULED REDEMPTION		181,900	181,900	181,900	181,900						181,900				13,157	07/01/2038
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA		07/01/2020	SCHEDULED REDEMPTION		1,369,233	1,369,233	1,369,233	1,369,233						1,369,233				85,632	07/01/2038
39121J-C@-7	GREAT RIVER ENERY SER 2017A 1ST MTG NT		10/15/2020	SCHEDULED REDEMPTION		550,000	550,000	550,000	550,000						550,000				19,745	10/15/2045
393505-A7-7	GREENTREE FINANCIAL CORP MH 1998-2 CL A6		02/01/2020	SCHEDULED REDEMPTION		31,144	31,144	31,144	31,144						31,144				255	12/01/2028
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		12/31/2020	SCHEDULED REDEMPTION		1,931,991	1,931,991	1,931,991	1,931,991						1,931,991				80,677	12/31/2030
40052V-AA-2	GRUPO BIMBO SAB DE CV CO GUARNT 144A	D	06/30/2020	MATURED		2,300,000	2,300,000	2,293,698	2,299,609		391		391		2,300,000				56,063	06/30/2020
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		7,066,883	7,066,883	7,143,074	7,140,719		(73,835)		(73,835)		7,066,883				152,472	03/01/2050
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		3,237,767	3,237,767	3,306,063			(68,297)		(68,297)		3,237,767				37,204	10/01/2050
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		4,344,051	4,344,051	4,428,896			(84,845)		(84,845)		4,344,051				100,732	05/01/2050
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		3,991,594	3,991,594	4,054,586			(62,993)		(62,993)		3,991,594				92,559	05/01/2050
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		7,652,760	7,652,760	7,829,730			(176,970)		(176,970)		7,652,760				171,281	07/01/2050
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		2,649,032	2,649,032	2,700,357			(51,325)		(51,325)		2,649,032				59,290	07/01/2050
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		12/01/2020	SCHEDULED REDEMPTION		1,955,863	1,955,863	1,992,230			(36,367)		(36,367)		1,955,863				29,038	10/01/2050
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		12/01/2020	SCHEDULED REDEMPTION		2,295,173	2,295,173	2,349,325			(54,152)		(54,152)		2,295,173				15,140	01/01/2051
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		12/01/2020	SCHDLD REDM/PRIN LOSS		258,288	271,045	252,471	256,725		1,563		1,563		258,288				10,307	02/01/2036
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		12/01/2020	SCHDLD REDM/PRIN LOSS		357,398	375,051	357,697	354,304		3,095		3,095		357,398				14,262	02/01/2036
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		12/01/2020	SCHDLD REDM/PRIN LOSS		381,980	468,835	437,763	381,980						381,980				17,164	05/01/2036
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		12/01/2020	SCHDLD REDM/PRIN LOSS		380,811	462,242	408,971	380,811						380,811				16,855	05/01/2036
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		12/01/2020	SCHDLD REDM/PRIN LOSS		599,453	600,763	563,278	585,193		14,260		14,260		599,453				23,803	03/01/2035
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		12/01/2020	SCHEDULED REDEMPTION		850,377	850,377	818,787	836,673		13,705		13,705		850,377				27,334	11/01/2035
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		12/01/2020	SCHEDULED REDEMPTION		154,807	154,807	151,830	154,538		268		268		154,807				3,590	10/01/2033
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		12/01/2020	SCHDLD REDM/PRIN LOSS		341,038	355,168	339,151	321,639		19,399		19,399		341,038				11,055	12/01/2035
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		12/01/2020	SCHDLD REDM/PRIN LOSS		186,304	194,030	193,014	183,696		2,609		2,609		186,304				6,173	12/01/2035
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		12/01/2020	SCHEDULED REDEMPTION		935,140	935,140	918,911	924,405		10,735		10,735		935,140				23,150	04/01/2035
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		12/01/2020	SCHEDULED REDEMPTION		197,216	197,216	180,679	187,700		9,516		9,516		197,216				4,365	09/01/2035
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		12/01/2020	SCHDLD REDM/PRIN LOSS		1,520,406	1,520,406	1,378,299	1,326,127		194,279		194,279		1,520,406				32,839	03/01/2037
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		12/01/2020	SCHEDULED REDEMPTION		359,838	359,838	345,332	359,588		250		250		359,838				6,071	06/01/2034
36256#-AA-9	GSRP PORTFOLIO I LLC		12/31/2020	VARIOUS		816,686	816,686	816,686							816,686				28,223	12/31/2044
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	12/27/2020	SCHEDULED REDEMPTION		520,234	520,234	520,234	520,234						520,234				16,071	06/27/2027
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	12/27/2020	SCHEDULED REDEMPTION		415,122	415,122	452,514	417,172					35,343	452,514	(37,393)		(37,393)	16,322	06/27/2027
40653*-AA-4	HAMAKUA ENERGY SR SEC		12/31/2020	SCHEDULED REDEMPTION		1,230,266	1,230,266	1,230,266	1,230,266						1,230,266				39,839	12/31/2030
41245*-AF-6	HARDY STORAGE CO LLC SR NT		12/01/2020	SCHEDULED REDEMPTION		757,994	757,994	757,994	757,994						757,994				27,776	02/01/2023
418056-AW-7	HASBRO INC SR NT		03/05/2020	J P MORGAN SEC INC		3,096,120	3,000,000	3,015,840	3,015,270		(969)		(969)		3,014,300		81,820	81,820	23,833	11/19/2022
41884#-AA-9	HATCHET RIDGE PTC		12/14/2020	SCHEDULED REDEMPTION		1,133,419	1,133,419	1,133,419	1,094,668	38,752			38,752		1,133,419				67,438	12/14/2029
404119-BQ-1	HCA INC SR SEC		05/08/2020	CITIGROUP GLBL MKT INC		2,237,000	2,000,000	2,230,790	2,224,767		(14,364)		(14,364)		2,210,403		26,597	26,597	60,375	04/15/2025
40414L-AR-0	HCP INC SR NT		08/27/2020	VARIOUS		5,166,975	4,700,000	4,862,764	4,859,934		(9,341)		(9,341)		4,850,592		316,383	316,383	178,422	07/15/2029
421946-AK-0	HEALTHCARE REALTY TR SR NT		08/20/2020	U.S. BANCORP		484,727	450,000	446,189	446,854		220		220		447,074		37,652	37,652	18,080	01/15/2028
42225U-AB-0	HEALTHCARE TR OF AMER CO GUARNT		09/28/2020	CALLED @ 108.238		32,144,452	29,698,000	29,258,122	29,521,188		37,811		37,811		29,558,999		139,001	139,001	3,493,389	04/15/2023
42225U-AD-6	HEALTHCARE TR OF AMER CO GUARNT		06/25/2020	WELLS FARGO BANK, N.A.		971,685	900,000	932,940	931,672		(2,176)		(2,176)		929,496		42,189	42,189	28,700	08/01/2026
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		12/20/2020	SCHEDULED REDEMPTION		466,728	466,728	466,697			31		31		466,728				4,872	06/20/2047
42710V-AA-2	HERCULES CAP FNDG TR 2018-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		2,471,557	2,471,557	2,471,516	2,471,531		26		26		2,471,557				113,815	11/22/2027
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		1,840,413	1,840,413	1,840,288	1,840,273		141		141		1,840,413				68,154	09/20/2041
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		1,841,179	1,841,179	1,841,014	1,841,041		138		138		1,841,179				58,908	09/20/2041
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		2,181,959	2,181,959	2,181,245	2,181,339		620		620		2,181,959				70,820	09/20/2041
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		12/20/2020	SCHEDULED REDEMPTION		1,409,724	1,409,724	1,409,609	1,409,626		98		98		1,409,724				37,329	09/20/2042
404170-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		12/20/2020	SCHEDULED REDEMPTION		1,119,749	1,119,749	1,119,298	1,119,323		426		426		1,119,749				34,431	09/20/2047
404170-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		12/20/2020	SCHEDULED REDEMPTION		361,209	361,209	370,143	369,656		(8,447)		(8,447)		361,209				13,347	09/20/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		12/20/2020	SCHEDULED REDEMPTION		1,228,082	1,228,082	1,227,588	1,227,643		439		439		1,228,082				38,649	09/20/2047
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		12/20/2020	SCHEDULED REDEMPTION		245,616	245,616	251,709	251,031		(5,414)		(5,414)		245,616				9,293	09/20/2047
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		12/20/2020	SCHEDULED REDEMPTION		575,066	575,066	589,370	589,255		(14,188)		(14,188)		575,066				19,676	09/20/2048
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		12/20/2020	SCHEDULED REDEMPTION		1,362,852	1,362,852	1,396,911	1,396,539		(33,687)		(33,687)		1,362,852				52,727	09/20/2048
43474T-AC-7	HOLCIM US FINANCE SARL & CO GUARNT 144A	D	12/17/2020	CALLED @ 112.563		3,376,899	3,000,000	3,073,560	3,058,893		(15,281)		(15,281)		3,043,612		(43,612)	(43,612)	525,820	09/12/2023
437076-BY-7	HOME DEPOT INC SR NT		01/16/2020	U.S. BANCORP		2,095,940	2,000,000	2,078,780	2,077,829		(408)		(408)		2,077,421		18,519	18,519	5,900	06/15/2029
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		12/01/2020	SCHEDULED REDEMPTION		595,007	595,007	594,989	594,990		17		17		595,007				9,382	09/01/2039
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		12/01/2020	SCHEDULED REDEMPTION		171,203	171,203	171,193	171,193		10		10		171,203				2,784	09/01/2039
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		12/01/2020	SCHEDULED REDEMPTION		178,502	178,502	178,500	178,500		2		2		178,502				3,036	09/01/2039
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		12/28/2020	SCHEDULED REDEMPTION		739,623	739,623	663,812	682,719		56,904		56,904		739,623				7,790	12/25/2034
44107T-AX-4	HOST HOTELS & RESORTS LP SR NT		11/19/2020	SEAPORT GLBL HOLDINGS		10,378,400	10,000,000	9,957,500	9,972,629		5,223		5,223		9,977,852		400,548	400,548	396,111	04/01/2024
44107T-AV-8	HOST HOTELS & RESORTS LP SR NT SER E		09/02/2020	SEAPORT GLBL HOLDINGS		33,989,925	32,500,000	32,092,759	32,186,460		34,774		34,774		32,221,233		1,768,692	1,768,692	932,500	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP SR NT SER F		11/19/2020	SEAPORT GLBL HOLDINGS		16,062,974	14,959,000	14,895,211	14,912,363		6,078		6,078		14,918,440		1,144,534	1,144,534	882,581	02/01/2026
44107T-AY-2	HOST HOTELS & RESORTS LP SR NT SER H		11/19/2020	VARIOUS		16,446,340	16,850,000	16,724,033	16,726,720		9,064		9,064		16,735,784		(289,444)	(289,444)	501,155	12/15/2029
44267D-AB-3	HOWARD HUGHES CORP SR NT 144A		06/02/2020	MARKETAXESS		241,258	250,000	240,625	242,085		558		558		242,643		(1,386)	(1,386)	9,668	03/15/2025
42824C-AG-4	HP ENTERPRISE CO SR NT		08/17/2020	CALLED @ 100.247		10,024,692	10,000,000	9,998,752	9,999,726		229		229		9,999,956		44	44	326,692	10/15/2020
404201-AE-7	HSBC BANK USA NA SUB NT	C	08/24/2020	MATURED		1,700,000	1,700,000	1,699,065	1,699,925		75		75		1,700,000				82,875	08/24/2020
404280-AK-5	HSBC HLDGS PLC SR NT	D	06/09/2020	TENDER @ 103.803		15,570,450	15,000,000	14,967,450	14,994,938		1,727		1,727		14,996,665		573,785	573,785	518,500	04/05/2021
404280-AZ-2	HSBC HLDGS PLC SR NT FRN	D	09/25/2020	TENDER @ 101.096		18,685,574	18,483,000	18,885,529	18,774,279		(151,877)		(151,877)		18,622,402		63,172	63,172	449,368	05/25/2021
404280-BV-0	HSBC HLDGS PLC SR NT FRN	D	09/11/2020	CALLED @ 100.000		25,000,000	25,000,000	25,029,250	25,016,564		(15,758)		(15,758)		25,000,806		(806)	(806)	313,161	09/11/2021
40428H-PV-8	HSBC USA INC SR NT	C	08/07/2020	MATURED		500,000	500,000	508,030	501,785		(1,785)		(1,785)		500,000				13,750	08/07/2020
44416*-AG-1	HUDSON TRANS SR SEC SER 3		11/30/2020	SCHEDULED REDEMPTION		161,309	161,309	161,309	161,309						161,309				5,819	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		11/30/2020	SCHEDULED REDEMPTION		28,124	28,124	28,124	28,124						28,124				1,015	11/30/2032
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		11/30/2020	SCHEDULED REDEMPTION		36,852	36,852	36,852	36,852						36,852				1,329	11/30/2032
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		11/30/2020	SCHEDULED REDEMPTION		819,506	819,506	819,506	819,506						819,506				29,841	05/31/2033
448579-AG-7	HYATT HOTELS CORP SR NT		04/16/2020	VARIOUS		3,015,000	3,250,000	3,481,730	3,479,601		(6,827)		(6,827)		3,472,775		(457,775)	(457,775)	84,188	09/15/2028
459200-JY-8	IBM CORP SR NT		02/19/2020	CITIGROUP GLBL MKT INC		524,115	500,000	498,090	498,314		50		50		498,365		25,750	25,750	4,000	05/15/2024
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A		10/25/2020	SCHEDULED REDEMPTION		301,210	301,210	301,210	301,210						301,210				10,082	01/25/2043
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A		10/25/2020	SCHEDULED REDEMPTION		535,228	535,228	536,539	535,228						535,228				18,437	01/25/2043
G4706#-AA-6	ICON INVESTMENTS FIVE UNLIMITED CO SR NT	D	12/15/2020	MATURED		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				837,200	12/15/2020
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		12/28/2020	SCHEDULED REDEMPTION		407,219	407,219	365,479	382,545		24,674		24,674		407,219				3,146	09/25/2034
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		12/28/2020	SCHEDULED REDEMPTION		577,022	577,022	511,332	529,488		47,534		47,534		577,022				5,004	04/25/2035
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		12/28/2020	SCHEDULED REDEMPTION		1,602,791	1,602,791	1,445,691	1,482,707		120,084		120,084		1,602,791				14,027	04/25/2035
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		12/28/2020	SCHEDULED REDEMPTION		562,452	562,452	466,132	488,500		73,952		73,952		562,452				5,318	08/25/2035
45256#-AB-8	IMPACT CIL PARENT LLC		12/28/2020	VARIOUS		29,714,106	29,714,106	29,714,106	29,649,915						29,714,106				1,184,539	10/25/2056
45256H-AD-0	IMPACT FUNDING 2001-A LLC CLASS C 144A		09/01/2020	SCHEDULED REDEMPTION		216,732	216,732	222,684	218,437		(1,705)		(1,705)		216,732				4,219	07/01/2033
45256H-AE-8	IMPACT FUNDING 2001-A LLC CLASS D 144A		12/01/2020	SCHEDULED REDEMPTION		67,795	67,795	69,510	68,478		(682)		(682)		67,795				3,572	07/01/2033
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		545,656	545,656	545,656	545,656						545,656				17,651	01/01/2051
453140-AD-7	IMPERIAL BRANDS FIN PLC CO GUARNT 144A	D	07/21/2020	MATURED		1,000,000	1,000,000	1,016,080	1,003,370		(3,370)		(3,370)		1,000,000				29,500	07/21/2020
45319#-AA-5	IMPERIAL VALLEY SOLAR I LLC SR NT		12/31/2020	SCHEDULED REDEMPTION		540,611	540,611	540,611	540,611						540,611				48,655	06/30/2038
455665-AK-5	INDIANTOWN COGEN 1ST MTG SER A10		12/15/2020	VARIOUS		943,151	943,151	956,258	947,615		(4,465)		(4,465)		943,151				69,111	12/15/2020
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A	D	10/15/2020	SCHEDULED REDEMPTION		3,994,792	3,994,792	3,994,792	3,994,792						3,994,792				195,525	10/15/2021
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	10/15/2020	SCHEDULED REDEMPTION		1,871,443	1,871,443	1,871,443	1,871,443						1,871,443				79,879	04/15/2026
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		12/01/2020	SCHDLD REDM/PRIN LOSS		1,333,984	1,298,795	1,060,851	1,176,799		157,186		157,186		1,333,984				26,369	09/01/2036
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		12/01/2020	SCHDLD REDM/PRIN LOSS		493,665	529,359	470,034	434,274		59,391		59,391		493,665				11,990	09/01/2036
45672B-B@-5	INFORMA PLC SR NT	D	11/06/2020	CALLED @ 116.286		29,071,573	25,000,000	25,000,000	25,000,000						25,000,000				5,249,684	01/25/2027
45866F-AJ-3	INTERCONTINENTALEXCHANGE SR NT		05/11/2020	BANK OF AMERICA NA		3,437,106	3,050,000	3,260,740	3,258,400		(7,835)		(7,835)		3,250,565		186,541	186,541	73,708	09/21/2028
460690-BP-4	INTERPUBLIC GRP COS SR NT		08/18/2020	BARCLAYS CAPITAL INC		4,700,360	4,000,000	4,457,440	4,452,469		(28,876)		(28,876)		4,423,593		276,767	276,767	164,817	10/01/2028
461070-AJ-3	INTERSTATE PWR & LT NT		06/27/2020	CALLED @ 100.000		1,000,000	1,000,000	999,250	999,941		43		43		999,984		16	16	30,011	09/01/2020
46115H-BE-6	INTESA SANPAOLO SPA SR NT 144A	D	04/29/2020	BNP PARIBAS SEC CORP		181,604	200,000	193,780	193,802		37		37		193,839		(12,235)	(12,235)	7,024	01/12/2048
460146-CJ-0	INTL PAPER CO SR NT		12/14/2020	CALLED @ 111.442		16,716,300	15,000,000	14,835,700	14,917,382		16,485		16,485		14,933,867		66,133	66,133	2,262,279	06/15/2024
46132B-AD-1	INVERSIONES ALSACIA SA SR SEC 144A	D	12/21/2020	VARIOUS		3,009,359	3,009,359				258,826		258,826		258,826		2,750,533	2,750,533		12/31/2021
462613-AM-2	IPALCO ENTERPRISES INC SR SEC SER WI		09/15/2020	VARIOUS		542,500	500,000	499,529	499,657		48		48		499,706		42,794	42,794	19,322	09/01/2024
463556-AD-2	IROQUOIS GAS SR NT 144A		10/31/2020	SCHEDULED REDEMPTION		476,471	476,471	476,471	476,471						476,471				29,065	10/31/2027
46507M-AB-8	ISRAEL ELEC CORP LTD SR SEC 144A	D	01/28/2020	MATURED		5,000,000	5,000,000	4,957,900	4,999,552		448		448		5,000,000				234,375	01/28/2020
450319-A@-7	ITC MIDWEST LLC SER C 1ST MTG BOND		12/22/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				355,422	12/22/2020

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
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	10/05/2020	SCHEDULED REDEMPTION		5,056,222	5,056,222	5,056,222	5,056,222						5,056,222				206,614	07/08/2022
477143-AH-4	JETBLUE 2019-1 CL AA PTC SER AA		11/17/2020	VARIOUS		774,463	800,000	800,000	800,000						800,000		(25,537)	(25,537)	19,420	05/15/2032
47717#-AA-9	JETPEAK LLC SEC		12/31/2020	SCHEDULED REDEMPTION		1,107,396	1,107,396	1,107,396	1,107,396						1,107,396				38,895	06/30/2037
46667@-AA-3	JH EXGEN HOLDINGS LLC SEC		12/31/2020	SCHEDULED REDEMPTION		2,383,493	2,383,493	2,383,493							2,383,493				18,869	06/30/2030
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		12/01/2020	SCHDLD REDM/PRIN LOSS		349,271	360,318	304,994	162,789		186,482		186,482		349,271				11,162	12/01/2036
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		12/01/2020	SCHDLD REDM/PRIN LOSS		674,138	659,494	627,997	475,318		198,820		198,820		674,138				23,517	01/01/2036
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		12/01/2020	SCHEDULED REDEMPTION		573,722	573,722	572,557	570,855		2,868		2,868		573,722				12,925	10/01/2036
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		12/01/2020	SCHEDULED REDEMPTION		224,360	224,360	205,009	212,433		11,927		11,927		224,360				6,394	07/01/2035
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		12/01/2020	SCHEDULED REDEMPTION		654,025	654,025	609,275	643,662		10,363		10,363		654,025				16,124	07/01/2035
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		12/01/2020	SCHDLD REDM/PRIN LOSS		2,638,657	2,942,573	2,583,467	2,251,530		387,126		387,126		2,638,657				68,692	04/01/2037
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		12/01/2020	VARIOUS		2,390,445	1,194,843	1,031,452	954,065		217,621		217,621		1,171,686		1,218,759	1,218,759	26,013	06/01/2037
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,652,362	3,652,362	3,744,812	3,732,110		(79,748)		(79,748)		3,652,362				87,889	05/01/2046
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		12/01/2020	SCHEDULED REDEMPTION		6,703,324	6,703,324	6,747,314	6,739,991		(36,667)		(36,667)		6,703,324				166,863	01/01/2047
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		4,126,830	4,126,830	4,198,082	4,185,588		(58,758)		(58,758)		4,126,830				72,040	05/01/2047
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		12/01/2020	SCHEDULED REDEMPTION		10,004,170	10,004,170	9,691,540	9,729,127		275,043		275,043		10,004,170				225,468	12/01/2048
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		16,011,769	16,011,769	15,750,415	15,783,857		227,912		227,912		16,011,769				391,178	01/01/2049
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,830,084	3,830,084	3,801,359	3,805,901		24,183		24,183		3,830,084				96,037	09/25/2040
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		10,641,565	10,641,565	10,733,016	10,722,290		(80,725)		(80,725)		10,641,565				271,996	04/01/2049
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		17,133,692	17,133,692	17,088,181	17,094,072		39,620		39,620		17,133,692				404,314	05/01/2049
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		1,733,991	1,733,991	1,744,829	1,743,903		(9,911)		(9,911)		1,733,991				37,634	08/01/2049
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,282,206	3,282,206	3,323,234	3,319,721		(37,515)		(37,515)		3,282,206				71,236	08/01/2049
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		913,438	913,438	918,433	918,286		(4,848)		(4,848)		913,438				19,142	09/01/2049
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		4,982,387	4,982,387	5,040,775	5,039,044		(56,657)		(56,657)		4,982,387				104,410	09/01/2049
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		8,278,310	8,278,310	8,464,572	8,460,072		(181,762)		(181,762)		8,278,310				179,849	11/01/2049
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		9,515,785	9,515,785	9,622,914	9,616,343		(100,558)		(100,558)		9,515,785				182,924	12/01/2049
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		26,839,395	26,839,395	27,258,761	27,232,460		(393,065)		(393,065)		26,839,395				515,941	12/01/2049
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		4,137,047	4,137,047	4,170,660	4,168,867		(31,820)		(31,820)		4,137,047				80,332	02/01/2050
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		17,452,212	17,452,212	17,670,364	17,658,711		(206,500)		(206,500)		17,452,212				338,881	02/01/2050
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		9,326,957	9,326,957	9,447,916	9,444,013		(117,057)		(117,057)		9,326,957				199,791	03/01/2050
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		7,761,589	7,761,589	7,810,099			(48,510)		(48,510)		7,761,589				137,388	05/01/2050
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		8,786,472	8,786,472	8,818,049	8,814,985		(28,512)		(28,512)		8,786,472				195,304	06/01/2049
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,778,656	3,778,656	3,828,841	3,827,106		(48,450)		(48,450)		3,778,656				81,698	03/01/2050
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		4,336,892	4,336,892	4,418,209			(81,317)		(81,317)		4,336,892				103,085	06/01/2050
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		14,225,007	14,225,007	14,545,069			(320,063)		(320,063)		14,225,007				338,119	06/01/2050
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		6,171,967	6,171,967	6,298,300			(126,332)		(126,332)		6,171,967				134,794	07/01/2050
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		10,473,642	10,473,642	10,720,754			(247,112)		(247,112)		10,473,642				228,741	07/01/2050
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		2,135,755	2,135,755	2,193,487			(57,732)		(57,732)		2,135,755				24,912	11/01/2050
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		12/01/2020	SCHEDULED REDEMPTION		2,882,868	2,882,868	2,972,957			(90,090)		(90,090)		2,882,868				29,326	12/01/2050
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		2,882,868	2,882,868	2,958,543			(75,675)		(75,675)		2,882,868				29,326	12/01/2050
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,843,823	3,843,823	3,963,943			(120,119)		(120,119)		3,843,823				39,102	12/01/2050
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		1,786,479	1,786,479	1,828,350			(41,871)		(41,871)		1,786,479				12,297	01/01/2051
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		3,231,545	3,231,545	3,320,412			(88,867)		(88,867)		3,231,545				69,755	08/01/2050
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		12/01/2020	SCHEDULED REDEMPTION		3,518,454	3,518,454	3,635,553			(117,099)		(117,099)		3,518,454				34,032	10/01/2050
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		965,992	965,992	992,104			(26,112)		(26,112)		965,992				9,344	10/01/2050
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1		12/01/2020	SCHEDULED REDEMPTION		457,464	457,464	453,532	457,430		33		33		457,464				12,855	04/01/2035
46647-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		12/01/2020	SCHDLD REDM/PRIN LOSS		3,422,040	3,457,733	3,336,813	3,355,201		66,839		66,839		3,422,040				119,478	09/01/2035
46623E-KG-3	JPMORGAN CHASE & CO SR NT		08/17/2020	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				229,500	08/15/2021
46625H-HU-7	JPMORGAN CHASE & CO SR NT		10/15/2020	MATURED		900,000	900,000	895,590	899,580		420		420		900,000				38,250	10/15/2020
46625H-HZ-6	JPMORGAN CHASE & CO SR NT		09/21/2020	TENDER @ 102.845		4,113,800	4,000,000	4,037,280	4,006,347		(3,330)		(3,330)		4,003,018		110,782	110,782	159,819	05/10/2021
46625H-RL-6	JPMORGAN CHASE & CO SR NT		06/29/2020	VARIOUS		1,025,840	1,000,000	978,620	987,843		476		476		988,319		37,521	37,521	6,975	05/18/2023
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		12/01/2020	SCHEDULED REDEMPTION		7,418,548	7,418,548	7,657,332			(238,785)		(238,785)		7,418,548				74,392	02/01/2050
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		12/01/2020	SCHEDULED REDEMPTION		1,238,421	1,238,421	1,273,639			(35,218)		(35,218)		1,238,421				12,419	02/01/2050
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		1,455,844	1,455,844	1,502,704			(46,860)		(46,860)		1,455,844				14,599	02/01/2050
48661E-C*-7	KAYNE ANDERSON MIDSTREAM SER G SR NT		07/09/2020	VARIOUS		5,976,496	5,923,077	5,923,077	5,923,077						5,923,077		53,419	53,419	130,499	08/08/2020
48661E-C@-5	KAYNE ANDERSON MIDSTREAM SER H SR NT		04/24/2020	TENDER @ 101.000		5,395,342	5,341,923	5,341,923	5,341,923						5,341,923		53,419	53,419	138,552	08/08/2023
48661E-C#-3	KAYNE ANDERSON MIDSTREAM SER I SR NT		04/24/2020	TENDER @ 101.000		5,395,342	5,341,923	5,341,923	5,341,923						5,341,923		53,419	53,419	142,276	08/08/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
486606-J*-8	KAYNE ANDERSON MLP INV CO SER EE SR NT		04/24/2020	TENDER @ 101.000		5,975,506	5,916,342	5,916,342	5,916,342						5,916,342		59,163	59,163	65,737	04/16/2021
486606-J#-4	KAYNE ANDERSON MLP INV CO SER GG SR NT		04/24/2020	TENDER @ 101.000		4,268,218	4,225,959	4,225,959	4,225,959						4,225,959		42,260	42,260	53,852	04/16/2025
26138E-AW-9	KEURIG DR PEPPER INC CO GUARNT		07/24/2020	JANE STREET EXECUTION		540,755	500,000	480,595	485,268		2,005		2,005		487,273		53,482	53,482	9,694	12/15/2023
49271V-AH-3	KEURIG DR PEPPER INC CO GUARNT		12/08/2020	MORGAN STANLEY CPTL		2,303,060	2,000,000	2,185,380	2,180,705		(29,712)		(29,712)		2,150,994		152,066	152,066	92,021	05/25/2025
49271V-AJ-9	KEURIG DR PEPPER INC CO GUARNT		05/08/2020	MORGAN STANLEY CPTL		209,738	200,000	199,486			3		3		199,489		10,249	10,249	516	05/01/2030
49427R-AN-2	KILROY REALTY LP CO GUARNT		09/09/2020	VARIOUS		2,327,360	2,000,000	2,265,380	2,261,173		(17,495)		(17,495)		2,243,678		83,682	83,682	69,007	12/15/2028
28370T-AG-4	KINDER MORGAN ENER PART CO GUARNT		06/22/2020	VARIOUS		525,797	500,000	505,230	503,873		(248)		(248)		503,626		22,171	22,171	10,055	05/01/2024
50066A-AA-1	KOREA GAS CORP SR NT 144A	D	11/02/2020	MATURED		10,000,000	10,000,000	9,604,000	9,957,464		42,536		42,536		10,000,000				425,000	11/02/2020
50066P-AF-7	KOREA NATIONAL OIL CORP SR NT 144A	D	03/09/2020	VARIOUS		512,895	500,000	497,165	498,679		98		98		498,777		14,118	14,118	6,229	03/27/2022
50076Q-AZ-9	KRAFT FOODS GRP INC SR NT		05/19/2020	TENDER @ 104.000		15,600,000	15,000,000	14,871,942	14,962,645		5,918		5,918		14,968,563		631,437	631,437	237,708	06/06/2022
50075N-BA-1	KRAFT FOODS INC SR NT		02/10/2020	MATURED		30,000,000	30,000,000	29,878,350	29,998,317		1,683		1,683		30,000,000				806,250	02/10/2020
501044-CH-2	KROGER CO. NT		01/15/2020	MATURED		5,000,000	5,000,000	4,987,450	4,999,944		56		56		5,000,000				153,750	01/15/2020
48270C-AA-3	KST ELECTRIC POWER SR SEC NTS	D	12/31/2020	SCHEDULED REDEMPTION		1,025,677	1,025,677	1,025,677	1,025,677						1,025,677				18,052	12/31/2037
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT		12/15/2020	SCHEDULED REDEMPTION		130,859	130,859	130,859							130,859				1,099	09/15/2045
502431-AC-3	L3HARRIS TECH INC SR NT 144A		05/05/2020	EXCHANGE		3,410,371	3,419,000	3,408,752	3,409,702		669		669		3,410,371				58,897	05/28/2024
502431-AE-9	L3HARRIS TECH INC SR NT 144A		05/05/2020	EXCHANGE		45,029,754	45,000,000	45,032,317	45,030,814		(1,060)		(1,060)		45,029,754				770,000	06/15/2028
50540R-AJ-1	LAB CORP OF AMER HLDGS NT		08/17/2020	CALLED @ 100.000		18,000,000	18,000,000	17,917,560	17,991,199		6,310		6,310		17,997,509		2,491	2,491	629,000	11/15/2020
512807-AM-0	LAM RESEARCH CORP SR NT		03/15/2020	MATURED		10,000,000	10,000,000	9,991,600	9,999,634		367		367		10,000,000				137,500	03/15/2020
517834-AH-0	LAS VEGAS SANDS CORP SR NT		04/15/2020	MORGAN STANLEY CPTL		1,432,500	1,500,000	1,505,241	1,505,218		(261)		(261)		1,504,957		(72,457)	(72,457)	17,158	06/25/2025
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A		12/15/2020	SCHEDULED REDEMPTION		627,896	627,896	627,896	627,896						627,896				33,137	06/15/2033
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		12/25/2020	SCHDLD REDM/PRIN LOSS		377,316	376,938	274,693	270,755		106,561		106,561		377,316				3,347	12/25/2036
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		12/01/2020	SCHEDULED REDEMPTION		1,614,414	1,614,414	1,464,793	1,519,763		94,651		94,651		1,614,414				25,265	11/01/2035
N5224#-AH-3	LEKKERLAND FINANCE BV SER C GTD SR NT	B	07/21/2020	EXCHANGE		33,480,000	33,480,000	33,480,000	33,636,058					(156,058)	33,480,000				311,148	08/15/2027
53117C-AP-7	LIBERTY PROPERTY LP SR NT		03/05/2020	CALLED @ 105.152		21,572,888	20,516,000	20,480,372	20,500,726		793		793		20,501,519		14,481	14,481	1,210,758	06/15/2023
53117C-AQ-5	LIBERTY PROPERTY LP SR NT		03/05/2020	CALLED @ 110.015		16,502,279	15,000,000	14,954,850	14,979,588		855		855		14,980,443		19,557	19,557	1,868,946	02/15/2024
53117C-AR-3	LIBERTY PROPERTY LP SR NT		02/19/2020	CALLED @ 109.179		21,835,842	20,000,000	19,928,800	19,959,377		1,280		1,280		19,960,657		39,343	39,343	2,123,342	04/01/2025
53117C-AS-1	LIBERTY PROPERTY LP SR NT		02/10/2020	EXCHANGE		16,900,478	17,000,000	16,857,540	16,899,032		1,446		1,446		16,900,478				197,979	10/01/2026
53117C-AT-9	LIBERTY PROPERTY LP SR NT		02/10/2020	EXCHANGE		5,985,834	6,000,000	5,984,520	5,985,695		139		139		5,985,834				137,813	02/01/2029
53227J-AB-0	LIFE STORAGE LP CO GUARNT		04/21/2020	VARIOUS		1,892,803	1,850,000	1,929,526	1,927,857		(1,921)		(1,921)		1,925,936		(33,133)	(33,133)	23,200	06/15/2029
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		10/29/2020	SCHEDULED REDEMPTION		6,908,257	6,908,257	6,918,765	6,916,298		(8,041)		(8,041)		6,908,257				225,062	10/30/2027
53944Y-AK-9	LLOYDS BANKING GRP PLC SR NT	D	12/08/2020	JANE STREET EXECUTION		2,058,120	2,000,000	2,012,380	2,011,533		(4,837)		(4,837)		2,006,696		51,424	51,424	70,339	03/17/2023
502084-AA-4	LMRK ISSUER CO. LLC 2016-1A CL A 144A		01/15/2020	SCHEDULED REDEMPTION		17,961,705	17,961,705	17,958,616	17,961,705						17,961,705				50,931	06/15/2046
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		12/15/2020	SCHEDULED REDEMPTION		410,001	410,001	409,885	409,910		90		90		410,001				9,917	06/15/2048
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	12/20/2020	SCHEDULED REDEMPTION		196,829	196,829	196,748			81		81		196,829				365	12/20/2047
539830-AY-5	LOCKHEED MARTIN CORP SR NT		06/16/2020	CALLED @ 103.602		4,602,000	4,442,000	4,430,007	4,439,664		615		615		4,440,279		1,721	1,721	272,019	09/15/2021
539830-BC-2	LOCKHEED MARTIN CORP SR NT		05/12/2020	CITIGROUP GLBL MKT INC		5,180,175	4,500,000	4,856,155	4,852,490		(7,159)		(7,159)		4,845,330		334,845	334,845	113,850	03/01/2035
540424-AR-9	LOEWS CORP SR NT		05/18/2020	VARIOUS		10,421,800	10,000,000	9,016,850	9,125,100		8,318		8,318		9,133,418		1,288,382	1,288,382	208,771	05/15/2043
543064-AA-7	LONGITUDINAL 2 PAMPI FDG B V SR SEC	D	10/31/2020	SCHEDULED REDEMPTION		1,389,892	1,389,892	1,389,892	1,389,892						1,389,892				73,526	10/31/2033
554694-AB-5	MACKINAW PWR LLC SR SEC 144A		11/02/2020	CALLED @ 100.000		1,513,074	1,513,074	1,523,653	1,526,175		(2,029)		(2,029)		1,524,146		(11,072)	(11,072)	90,044	10/31/2023
55616X-AG-2	MACYS RETAIL HLDGS INC CO GUARNT		02/04/2020	UBS SECURITIES LLC		6,647,210	7,000,000	6,933,330	6,942,250		136		136		6,942,386		(295,176)	(295,176)	200,017	01/15/2042
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		07/05/2020	SCHEDULED REDEMPTION		1,547,928	1,547,928	1,547,928	1,547,928						1,547,928				70,586	09/30/2025
571903-BC-6	MARRIOTT INTL SR NT		04/13/2020	VARIOUS		186,180	200,000	199,584	199,617		38		38		199,655		(13,474)	(13,474)	2,219	10/03/2022
571676-AD-7	MARS INC CO GUARNT 144A		08/18/2020	BARCLAYS CAPITAL INC		423,059	350,000	349,563	349,574		10		10		349,583		73,476	73,476	12,018	04/01/2039
55280M-AA-4	MAS GA LFG LLC SR NT SER 2015 144A		12/01/2020	SCHEDULED REDEMPTION		721,701	721,701	721,701	721,701						721,701				36,085	12/01/2035
817868-AA-6	MASCO CORPORATION CTL PTC SER A1		12/15/2020	SCHEDULED REDEMPTION		735,480	735,480	735,480	735,480						735,480				25,721	05/15/2032
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		12/01/2020	SCHDLD REDM/PRIN LOSS		361,369	361,369	342,252	304,211		57,158		57,158		361,369				8,052	11/01/2035
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		12/01/2020	SCHDLD REDM/PRIN LOSS		1,613,951	1,613,951	1,301,006	1,216,509		397,442		397,442		1,613,951				36,872	02/01/2036
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		12/01/2020	SCHEDULED REDEMPTION		177,809	177,809	168,545	177,807		1		1		177,809				3,920	02/01/2036
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		12/01/2020	SCHEDULED REDEMPTION		417,738	417,738	399,103	410,099		7,639		7,639		417,738				14,445	11/01/2035
577081-AW-2	MATTEL INC SR NT		11/04/2020	STIFEL, NICOLAUS & CO		12,144,938	11,995,000	12,321,677	12,276,167		(6,675)		(6,675)		12,269,492		(124,555)	(124,555)	662,807	11/01/2041
577081-BB-7	MATTEL INC SR NT 144A		11/05/2020	BANK OF AMERICA NA		3,165,000	3,000,000	3,000,000	3,000,000						3,000,000		165,000	165,000	173,813	12/31/2025
581557-BM-6	MCKESSON CORP SR NT		11/30/2020	MATURED		150,000	150,000	149,931	149,968		32		32		150,000				5,475	11/30/2020
048770-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		12/31/2020	SCHEDULED REDEMPTION		2,243,615	2,243,615	2,243,615	2,243,615						2,243,615				100,771	12/31/2037
55396#-AA-0	MEC HOLDINGS LLC SEC		12/31/2020	SCHEDULED REDEMPTION		375,879	375,879	375,879							375,879				2,150	05/31/2039
585055-BS-4	MEDTRONIC INC CO GUARNT		10/29/2020	CALLED @ 112.742		6,728,443	5,968,000	5,914,209	5,936,390		4,641		4,641		5,941,031		26,969	26,969	994,852	03/15/2025
585055-BC-9	MEDTRONIC INC SR NT		10/29/2020	CALLED @ 110.930		11,093,000	10,000,000	9,980,600	9,991,020		1,817		1,817		9,992,837		7,163	7,163	1,499,806	03/15/2024

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
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A		12/01/2020	SCHEDULED REDEMPTION		7,855,192	7,855,192	7,754,547	7,772,811		82,381		82,381		7,855,192				172,371	10/01/2048
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		12/01/2020	SCHDLD REDM/PRIN LOSS		284,380	284,506	231,162	210,534		73,846		73,846		284,380				7,009	12/01/2035
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		12/01/2020	SCHEDULED REDEMPTION		432,686	432,686	428,900	430,558		2,128		2,128		432,686				8,959	02/01/2035
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		12/01/2020	SCHEDULED REDEMPTION		266,823	266,823	238,140	251,387		15,436		15,436		266,823				5,525	02/01/2035
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		11/01/2020	SCHEDULED REDEMPTION		102,238	102,238	102,541	102,276		(38)		(38)		102,238				2,977	05/01/2034
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A		06/30/2020	KEYBANC CPTL MKTS		749,708	750,000	748,688							748,688		1,020	1,020		07/02/2025
59151K-AL-2	METHANEX CORP SR NT	A	02/25/2020	MIZUHO SEC USA INC		264,680	250,000	249,923	249,924		1		1		249,925		14,755	14,755	2,625	12/15/2029
595112-BR-3	MICRON TECHNOLOGY INC SR NT		11/19/2020	MARKETAXESS		156,632	150,000	150,000							150,000		6,632	6,632	2,174	04/24/2023
594918-BR-4	MICROSOFT CORP SR NT		06/29/2020	VARIOUS		274,658	250,000	249,535	249,681		18		18		249,699		24,959	24,959	4,833	08/08/2026
594918-CB-8	MICROSOFT CORP SR NT		06/01/2020	EXCHANGE		563,569	500,000	564,435	563,907		(338)		(338)		563,569				18,438	02/06/2057
59523U-AQ-0	MID-AMERICA APARTMENTS SR NT		01/17/2020	VARIOUS		825,819	750,000	747,542	747,708		11		11		747,719		78,099	78,099	10,300	03/15/2029
59523U-AR-8	MID-AMERICA APARTMENTS SR NT		04/02/2020	U.S. BANCORP		23,387	25,000	25,022			0		0		25,022		(1,635)	(1,635)	248	03/15/2030
595418-AA-8	MID-KANSAS ELEC 1ST MTG SER 2013A		12/31/2020	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333						833,333				32,750	12/31/2042
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		12/01/2020	SCHEDULED REDEMPTION		824,714	824,714	824,707	824,714						824,714				30,750	08/01/2037
595620-AU-9	MIDAMERICAN ENERGY CO 1ST MTG		06/29/2020	VARIOUS		494,880	400,000	397,560	397,599		3		3		397,602		97,278	97,278	9,161	07/15/2049
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		09/15/2020	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				72,000	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER SEC SER A		12/30/2020	SCHEDULED REDEMPTION		1,016,039	1,016,039	1,016,039	1,016,039						1,016,039				54,155	06/30/2027
606822-AQ-7	MITSUBISHI UFJ FIN GRP SR NT FRN	D	07/13/2020	CITIGROUP SEC INC		15,574,340	15,516,000	15,594,511	15,582,811		(14,616)		(14,616)		15,568,195		6,145	6,145	272,595	07/25/2022
60682V-AD-2	MITSUBISHI UFJ TR & BANK SR NT 144A	D	10/19/2020	MATURED		1,000,000	1,000,000	1,008,760	1,002,425		(2,425)		(2,425)		1,000,000				26,500	10/19/2020
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		12/01/2020	SCHEDULED REDEMPTION		68,190	68,190	62,095	65,436		2,753		2,753		68,190				1,396	07/01/2034
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		12/01/2020	SCHDLD REDM/PRIN LOSS		4,636,346	4,714,899	4,534,895	4,565,355		70,991		70,991		4,636,346				157,768	08/01/2035
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		12/01/2020	SCHEDULED REDEMPTION		183,056	183,056	186,517	184,558		(1,502)		(1,502)		183,056				5,738	08/01/2034
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		12/01/2020	SCHDLD REDM/PRIN LOSS		315,613	321,829	317,226	315,613						315,613				10,699	08/01/2035
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		12/01/2020	SCHDLD REDM/PRIN LOSS		290,910	312,055	267,724			23,186		23,186		290,910				16,058	11/01/2035
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		11/01/2020	SCHEDULED REDEMPTION		866,184	866,184	812,067	815,314		50,869		50,869		866,184				16,087	08/01/2034
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		12/01/2020	SCHEDULED REDEMPTION		808,155	808,155	800,579	804,532		3,623		3,623		808,155				24,558	03/01/2035
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		12/01/2020	SCHDLD REDM/PRIN LOSS		244,699	244,699	117,162	116,246		128,454		128,454		244,699				3,273	06/01/2036
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		12/01/2020	SCHEDULED REDEMPTION		781,142	781,142	751,680	773,025		8,117		8,117		781,142				25,960	03/01/2035
61747Y-CM-5	MORGAN STANLEY NT		01/26/2020	MATURED		500,001	500,001	502,679	500,025		(25)		(25)		500,001				13,750	01/26/2020
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		12/20/2020	SCHEDULED REDEMPTION		418,302	418,302	418,212			90		90		418,302				4,662	04/20/2046
55336V-BM-1	MPLX LP SR NT		10/05/2020	BANK OF AMERICA NA		258,875	250,000	256,436			(870)		(870)		255,566		3,309	3,309	9,552	01/15/2025
55336V-BC-3	MPLX LP SR NT 144A		05/22/2020	EXCHANGE		616,399	600,000	620,242	618,683		(2,284)		(2,284)		616,399				26,863	01/15/2025
55336V-BE-9	MPLX LP SR NT 144A		05/22/2020	EXCHANGE		30,095,522	30,000,000	30,102,624	30,099,736		(4,214)		(4,214)		30,095,522				605,625	12/01/2027
55336V-BF-6	MPLX LP SR NT 144A		05/22/2020	EXCHANGE		199,361	200,000	199,354	199,356		4		4		199,361				4,940	12/01/2047
55336V-BG-4	MPLX LP SR NT FRN		09/13/2020	CALLED @ 100.000		150,000	150,000	150,000	150,000						150,000				2,268	09/09/2021
55354G-AA-8	MSCI INC SR NT 144A		03/20/2020	CALLED @ 102.625		769,688	750,000	750,000	750,000						750,000				33,359	11/15/2024
57636Q-AG-9	MSTRCARD INC SR NT		01/16/2020	U.S. BANCORP		1,050,880	1,000,000	1,053,660	1,051,915		(390)		(390)		1,051,526		(646)	(646)	4,917	11/21/2026
57636Q-AM-6	MSTRCARD INC SR NT		01/16/2020	WELLS FARGO BANK, N.A.		525,190	500,000	499,310	499,345		3		3		499,348		25,842	25,842	2,049	06/01/2029
61913P-AA-0	MTGIT TR 2004-1 CL A1		12/28/2020	SCHEDULED REDEMPTION		543,661	543,661	465,762	477,928		65,733		65,733		543,661				5,952	11/25/2034
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		12/25/2020	SCHEDULED REDEMPTION		412,340	412,340	329,490	364,259		48,081		48,081		412,340				3,719	02/25/2035
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		1,103,889	1,103,889	1,103,758			131		131		1,103,889				6,195	10/20/2037
G63908-AA-4	NAMPAK INTERNATIONAL LTD SER A SR NT	D	05/28/2020	MATURED		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				299,650	05/28/2020
P70778-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	12/31/2020	SCHEDULED REDEMPTION		225,000	225,000	225,000	225,000						225,000				9,986	03/31/2035
P70778-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	12/31/2020	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				19,250	11/30/2033
P70778-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	12/31/2020	SCHEDULED REDEMPTION		140,000	140,000	140,000	140,000						140,000				6,279	06/30/2035
63254A-BA-5	NATIONAL AUSTRALIA BK/NY SR NT	D	12/08/2020	MARKETAXESS		1,082,060	1,000,000	1,051,220	1,049,179		(12,990)		(12,990)		1,036,189		45,871	45,871	35,243	06/20/2023
637432-BS-3	NATIONAL RURAL UTILITIES		11/01/2020	VARIOUS		257,500	257,500	289,360	268,979		(11,479)		(11,479)		257,500				28,408	11/01/2026
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A		07/01/2020	TRANSFER TO SA		4,975,667	5,000,000	4,975,400	4,975,448		219		219		4,975,667				119,167	11/30/2049
63940X-AA-6	NAVIENT STDNT LN TR 2019-1A CL A1 144A		12/28/2020	SCHEDULED REDEMPTION		174,468	174,468	174,496	174,486		(18)		(18)		174,468				1,281	12/27/2067
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		12/15/2020	SCHEDULED REDEMPTION		414,685	414,685	415,170			(484)		(484)		414,685				3,864	01/15/2069
63946B-AE-0	NBCUNIVERSAL MEDIA LLC SR NT		03/06/2020	CALLED @ 103.453		10,345,300	10,000,000	9,997,672	9,999,640		51		51		9,999,690		310	310	533,668	04/01/2021
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		10/26/2020	SCHEDULED REDEMPTION		229,080	229,080	229,286			(206)		(206)		229,080				2,295	04/25/2031
641423-CC-0	NEVADA PWR CO GENL REF MORT SER CC		07/13/2020	BNP PARIBAS SEC CORP		588,430	500,000	498,080	498,224		87		87		498,311		90,119	90,119	13,053	05/01/2029
643188-AA-9	NEW CARDINALS STADIUM LLC SR SEC NT A		06/30/2020	SCHEDULED REDEMPTION		364,915	364,915	364,915	364,915						364,915				22,552	06/30/2032
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		12/01/2020	SCHDLD REDM/PRIN LOSS		484,981	484,981	351,224	160,024		324,957		324,957		484,981				6,318	07/01/2036
62942Q-BT-9	NEW RES ADV REC 2019-T1 CL DT1 144A		08/25/2020	CALLED @ 100.000		9,500,000	9,500,000	9,498,734	9,498,911		270		270		9,499,181		819	819	219,688	07/15/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
629420-BX-0	NEW RES ADV REC 2019-T2 CL CT2 144A		09/15/2020	VARIOUS		4,500,000	4,500,000	4,499,600	4,499,631		214		214		4,499,845		155	155	91,650	08/15/2053
629420-BY-8	NEW RES ADV REC 2019-T2 CL DT2 144A		09/15/2020	VARIOUS		11,250,000	11,250,000	11,246,064	11,246,370		2,104		2,104		11,248,474		1,526	1,526	248,625	08/15/2053
629420-CD-3	NEW RESL ADV REC 2019-T3 CL DT3 144A		09/15/2020	CALLED @ 100.000		7,000,000	7,000,000	6,999,987	6,999,988		3		3		6,999,991		9	9	160,409	09/15/2052
64952W-CJ-0	NEW YORK LIFE GLBL FDG SEC 144A		01/14/2020	TORONTO DOMINION		249,325	250,000	249,523	249,833		4		4		249,837		(512)	(512)	1,440	09/14/2021
64952W-CP-6	NEW YORK LIFE GLBL FDG SR SEC 144A		04/09/2020	MATURED		1,000,000	1,000,000	995,230	999,442		558		558		1,000,000				10,000	04/09/2020
65120F-AA-2	NEWCREST FINANCE PTY LTD CO GUARNT 144A	D	05/14/2020	TENDER @ 105.639		5,281,950	5,000,000	5,217,850	5,051,491		(9,851)		(9,851)		5,041,640		240,310	240,310	110,632	11/15/2021
651229-AK-2	NEWELL RUBBERMAID INC SR NT		08/15/2020	MATURED		15,000,000	15,000,000	15,120,650	15,009,117		(9,117)		(9,117)		15,000,000				705,000	08/15/2020
654730-BA-0	NISOURCE FINANCE CORP CO GUARNT		09/17/2020	CALLED @ 108.012		12,032,553	11,140,000	10,805,812	11,013,339		27,406		27,406		11,040,745		99,255	99,255	1,359,566	02/15/2023
654730-AY-9	NISOURCE FINANCE CORP SR NT		09/17/2020	CALLED @ 104.691		5,234,569	5,000,000	4,981,150	4,995,719		1,548		1,548		4,997,267		2,733	2,733	411,333	12/01/2021
654740-BB-4	NISSAN MOTOR ACCEPTANCE SR NT 144A		09/28/2020	MATURED		1,000,000	1,000,000	997,200	999,268		732		732		1,000,000				21,500	09/28/2020
65557C-AZ-6	NORDEA BANK AB SR NT FRN 144A	D	02/06/2020	NATWEST MARKET SEC INC		8,016,700	8,000,000	8,018,650	8,013,951		(237)		(237)		8,013,714		2,986	2,986	39,873	08/30/2023
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		12/03/2020	SCHEDULED REDEMPTION		777,899	777,899	777,899							777,899				18,827	02/28/2032
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		12/03/2020	SCHEDULED REDEMPTION		119,689	119,689	119,689							119,689				8,558	02/28/2032
G1262*-AD-6	NORDIC INFRSTRCT SR SEC FRN	D	03/18/2020	CALLED @ 100.000		6,243,482	6,243,482	6,118,613	6,125,674		2,945		2,945		6,128,619		114,863	114,863	45,675	06/12/2026
655664-AS-9	NORDSTROM INC SR NT		07/29/2020	MORGAN STANLEY CPTL		1,023,000	1,200,000	1,231,140	1,230,252		(2,170)		(2,170)		1,228,082		(205,082)	(205,082)	42,133	03/15/2027
655664-AT-7	NORDSTROM INC SR NT		05/27/2020	IMPERIAL CAPITAL LLC		912,500	1,250,000	1,271,830	249,723		(674)		(674)		1,271,159		(358,659)	(358,659)	30,838	04/01/2030
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		12/20/2020	SCHEDULED REDEMPTION		1,300,449	1,300,449	1,300,449	1,300,449						1,300,449				33,208	04/20/2046
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A		12/19/2020	SCHEDULED REDEMPTION		220,812	220,812	217,716			3,097		3,097		220,812				2,848	11/19/2049
629400-AA-3	NSG HLDGS LLC/NSG HLD SEC 144A		12/15/2020	SCHEDULED REDEMPTION		1,490,609	1,490,609	1,529,824	1,515,326		(24,718)		(24,718)		1,490,609				115,522	12/15/2025
67077M-AB-4	NUTRIEN LTD SR NT	A	03/30/2020	MATURED		16,500,000	16,500,000	16,492,630	16,499,013		987		987		16,500,000				402,188	03/30/2020
67073Y-AA-4	NV ENERGY INC SR NT		11/15/2020	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				62,500	11/15/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC CO GUARNT		10/14/2020	CALLED @ 100.000		15,000,000	15,000,000	14,789,250	14,972,774		20,564		20,564		14,993,339		6,661	6,661	914,063	01/14/2021
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		4,791,932	4,791,932	4,886,273	4,863,546		(71,614)		(71,614)		4,791,932				118,108	04/01/2046
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		5,278,099	5,278,099	5,288,820	5,286,569		(8,469)		(8,469)		5,278,099				119,229	10/01/2045
674599-CT-0	OCCIDENTAL PETROLEUM COR SR NT FRN		07/13/2020	TENDER @ 99.000		346,500	350,000	350,000	350,000						350,000		(3,500)	(3,500)	5,802	02/08/2021
67502#-AA-6	OCEAN SPRAY CTL SER A-1		12/15/2020	SCHEDULED REDEMPTION		578,905	578,905	578,905	573,179		5,727		5,727		578,905				12,274	08/15/2036
G1262*-AA-2	OCM LUXEMBOURG SR NT TR B	D	06/19/2020	CALLED @ 100.000		5,042,744	1,982,767	1,929,232	1,934,614		3,386		3,386		4,997,977		44,766	44,766		05/10/2025
G1262*-AB-0	OCM LUXEMBOURG SR SEC TR C	D	06/19/2020	CALLED @ 100.000		583,167	583,167	573,690	575,320		556		556		575,876		7,291	7,291	29,422	05/10/2025
67575N-BN-2	OCWEN MST ADV REC 2019-T1 CL CT1 144A		08/17/2020	CALLED @ 100.000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				31,852	08/15/2050
67575N-BM-4	OCWEN MSTR ADV REC 2019-T1 CL BT1 144A		08/17/2020	CALLED @ 100.000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				24,847	08/15/2050
67575N-BS-1	OCWEN MSTR ADV REC 2019-T2 CL BT2 144A		08/17/2020	CALLED @ 100.000		2,400,000	2,400,000	2,399,997	2,399,997		1		1		2,399,998		2	2	42,341	08/15/2051
67575N-BT-9	OCWEN MSTR ADV REC 2019-T2 CL CT2 144A		08/17/2020	CALLED @ 100.000		3,300,000	3,300,000	3,299,996	3,299,997		1		1		3,299,998		2	2	60,394	08/15/2051
67575N-BU-6	OCWEN MSTR ADV REC 2019-T2 CL DT2 144A		08/17/2020	CALLED @ 100.000		5,000,000	5,000,000	4,999,994	4,999,995		2		2		4,999,997		3	3	101,387	08/15/2051
67575N-BP-7	OCWEN MSTR ADV RECL 2019-T1 CL DT1 144A		08/17/2020	CALLED @ 100.000		2,250,000	2,250,000	2,249,999	2,250,000		0		0		2,250,000				46,602	08/15/2050
677730-A@-2	OHIO VALLEY ELEC SR NT SER 2007-B		12/15/2020	SCHEDULED REDEMPTION		128,467	128,467	128,467	128,467						128,467				8,350	06/15/2040
679574-AH-6	OLD DOMIN ELECTRIC COOP NT		12/01/2020	SCHEDULED REDEMPTION		416,680	416,680	416,680	416,680						416,680				23,651	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC NT		12/01/2020	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				77,625	12/01/2028
680617-AB-3	OLEODUCTO CENTRAL SA SR NT 144A	D	09/18/2020	CALLED @ 102.203		10,230,290	10,000,000	9,936,700	9,986,362		7,124		7,124		9,993,486		6,514	6,514	575,846	05/07/2021
682134-AC-5	OMNICOM GRP INC SR NT		03/23/2020	CALLED @ 101.585		3,047,550	3,000,000	3,096,750	3,007,992		(2,906)		(2,906)		3,005,086		(5,086)	(5,086)	128,392	08/15/2020
68233J-AM-6	ONCOR ELEC DELIVERY SR SEC		09/30/2020	MATURED		5,000,000	5,000,000	4,996,595	4,999,727		273		273		5,000,000				287,500	09/30/2020
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		12/11/2020	SCHEDULED REDEMPTION		3,292,362	3,292,362	3,159,886	3,227,742		64,620		64,620		3,292,362				119,347	10/11/2030
P8711*-AA-4	OPAIN SA SR SEC	D	12/15/2020	SCHEDULED REDEMPTION		3,415,923	3,415,923	3,415,923	3,415,923						3,415,923				139,711	12/15/2026
N6777#-AG-4	OVERSEAS ASST SR NT SER G	D	09/27/2020	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,333,333	3,333,333						3,333,333				170,139	03/30/2024
69144Y-AA-5	OXFORD FIN FNDG TR 2016-1A CL A 144A		10/15/2020	SCHEDULED REDEMPTION		3,272,456	3,272,456	3,272,456	3,272,456						3,272,456				65,031	06/17/2024
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1R 144A	D	10/22/2020	SCHEDULED REDEMPTION		6,025	6,025	5,962			63		63		6,025				23	10/22/2030
694308-GJ-0	PACIFIC GAS & ELEC SR NT		01/13/2020	MORGAN STANLEY CPTL		5,487,500	5,000,000	4,847,442	4,847,442		(136)		(136)		4,847,306		640,194	640,194		03/01/2037
694308-HF-7	PACIFIC GAS & ELEC SR NT		07/02/2020	EXCHANGE		7,626,757	8,000,000	7,260,000	7,231,621		(19,754)		(19,754)		7,626,757				381,320	11/15/2043
694308-GE-1	PACIFIC GAS & ELECTRIC		07/02/2020	EXCHANGE/VARIOUS		11,021,933	10,000,000	9,924,233	9,924,233		(215)		(215)		10,338,908		683,025	683,025	218,867	03/01/2034
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		08/31/2020	SCHEDULED REDEMPTION		1,445,481	1,445,481	1,491,102	1,481,528		(36,047)		(36,047)		1,445,481				99,521	07/31/2029
70450Y-AC-7	PAYPAL HLDGS INC SR NT		07/24/2020	U.S. BANCORP		213,934	200,000	199,878	199,884		13		13		199,897		14,037	14,037	4,013	10/01/2024
706327-A*-4	PEMBINA PIPELINE CORP SR NT	B	07/10/2020	CALLED @ 104.638		17,259,427	16,494,487	16,494,487	14,626,636					1,867,851	16,494,487	0		0	1,394,810	09/30/2021
706451-BG-5	PEMEX PROJ FDG MASTER TR SR NT	D	12/17/2020	MIZUHO SEC USA INC		1,944,000	2,000,000	1,985,342	1,988,956		438		438		1,989,394		(45,394)	(45,394)	134,708	06/15/2035
70706P-A@-3	PENGROWTH ENERGY CORP USD SER B SR NT	A	01/10/2020	CALLED @ 101.465		16,467,757	16,230,000	16,230,000	16,230,000						16,230,000				299,256	10/18/2022
709599-AN-4	PENSKE TRUCK LEASING/PTL NT 144A		03/13/2020	MARKETAXESS		293,590	285,000	286,398	285,488		(30)		(30)		285,458		8,132	8,132	7,940	01/17/2023
714264-AA-6	PERNOD-RICARD SA NT 144A	D	11/06/2020	CALLED @ 103.142		10,314,215	10,000,000	9,906,500	9,984,978		7,697		7,697		9,992,675		7,325	7,325	827,377	04/07/2021
714264-AD-0	PERNOD-RICARD SA SR NT 144A	D	11/06/2020	CALLED @ 104.698		25,531,654	24,386,000	24,852,324	24,520,262		(55,495)		(55,495)		24,464,767		(78,767)	(78,767)	2,565,428	01/15/2022

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
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	12/01/2020	SCHEDULED REDEMPTION		1,056,976	1,056,976	663,252	826,200		230,776		230,776		1,056,976					11/01/2029
71647N-AP-4	PETROBRAS GLBL FINANCE CO GUARNT	D	12/23/2020	CALLED @ 103.327		22,712,140	22,000,000	21,780,440	21,929,270		(13,125)		(13,125)		21,916,145		83,855	83,855	2,708,182	05/23/2021
71654Q-BR-2	PETROLEOS MEXICANOS CO GUARNT	D	12/17/2020	JEFFERIES LLC		124,775	140,000	130,200	130,230		147		147		130,377		(5,602)	(5,602)	12,594	01/23/2045
71654Q-CE-0	PETROLEOS MEXICANOS CO GUARNT	D	12/17/2020	CITIGROUP SEC INC		3,094,500	3,000,000	2,987,039	2,992,459		3,225		3,225		2,995,684		98,816	98,816	205,146	03/13/2022
71654Q-CG-5	PETROLEOS MEXICANOS CO GUARNT	D	12/11/2020	VARIOUS		12,218,000	12,000,000	12,622,191	12,523,562		(57,693)		(57,693)		12,465,869		(247,869)	(247,869)	977,528	03/13/2027
71654Q-CK-6	PETROLEOS MEXICANOS CO GUARNT	D	06/16/2020	J P MORGAN SEC INC		216,750	250,000	250,000	250,000						250,000		(33,250)	(33,250)	11,369	02/12/2028
71654Q-CT-7	PETROLEOS MEXICANOS CO GUARNT 144A	D	02/05/2020	BANK OF AMERICA NA		162,675	150,000	149,909	149,910		1		1		149,911		12,764	12,764	3,819	01/23/2030
71880*-AJ-5	PHL FDG I INC POLICYHLDR LN BDCL A-6 Z		10/01/2020	SCHEDULED REDEMPTION		2,648,148	2,648,148	2,519,649	2,490,338		157,810		157,810		2,648,148				181,972	04/01/2042
72925P-AD-7	PLUM CREEK TIMBERLANDS L CO GUARNT		09/28/2020	CALLED @ 106.935		16,040,250	15,000,000	14,878,500	14,957,672		9,391		9,391		14,967,063		32,937	32,937	1,545,354	03/15/2023
72925P-AC-9	PLUM CREEK TIMBR SR NT		05/18/2020	CALLED @ 103.379		25,844,750	25,000,000	24,992,400	24,998,910		338		338		24,999,248		752	752	1,637,875	03/15/2021
69353R-FN-3	PNC BANK NA SR NT FRN SER BKNT		05/20/2020	ROYAL BANK OF CANADA		10,004,100	10,000,000	10,000,000	10,000,000						10,000,000		4,100	4,100	80,079	06/10/2021
69349L-AG-3	PNC BANK NA SUB SER BKNT		12/08/2020	CITIGROUP GLBL MKT INC		2,605,525	2,500,000	2,538,415	2,535,607		(11,593)		(11,593)		2,524,014		81,511	81,511	74,813	11/01/2022
693475-AV-7	PNC FINANCIAL SVCS SR NT		06/08/2020	MORGAN STANLEY CPTL		273,030	250,000	249,433	249,532		48		48		249,579		23,451	23,451	7,705	01/23/2024
693476-BJ-1	PNC FUNDING CORP SR NT		02/08/2020	MATURED		11,000,000	11,000,000	11,719,830	11,012,775		(12,775)		(12,775)		11,000,000				281,875	02/08/2020
693476-BL-6	PNC FUNDING CORP SR NT		08/11/2020	MATURED		18,000,000	18,000,000	17,905,950	17,992,957		7,043		7,043		18,000,000				787,500	08/11/2020
G7178*-AE-4	PORTERBROOK RAIL FIN LTD SER A SR SEC	B	10/16/2020	SCHEDULED REDEMPTION		1,900,226	1,900,226	1,941,150	1,988,599					(47,449)	1,941,150	(40,924)		(40,924)	51,116	04/16/2028
73651E-AB-4	PORTLAND GEN ELEC MTN DTD 8/4/03 144A		05/01/2020	TRADE ADJUSTMENT							563		563		563		(563)	(563)	407,813	08/01/2023
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		12/31/2020	VARIOUS		158,309	158,309	158,309	158,309						158,309				4,675	05/01/2039
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		12/01/2020	SCHEDULED REDEMPTION		719,426	719,426	719,202	719,307		119		119		719,426				19,013	03/01/2035
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3		12/01/2020	SCHDLD REDM/PRIN LOSS		247,942	272,771	263,736	243,190		4,752		4,752		247,942				18,461	11/01/2035
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		12/01/2020	SCHEDULED REDEMPTION		781,839	781,839	781,839							781,839				18,621	01/10/2041
74340X-AW-1	PROLOGIS LP CO GUARNT		09/08/2020	CALLED @ 111.134		44,453,600	40,000,000	39,896,800	39,957,498		7,774		7,774		39,965,272		34,728	34,728	6,262,211	08/15/2023
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		12/01/2020	SCHEDULED REDEMPTION		3,831,002	3,831,002	3,871,107			(40,106)		(40,106)		3,831,002				72,029	02/01/2050
74435K-AA-3	PRUDENTIAL PLC SR NT	D	12/04/2020	J P MORGAN SEC INC		22,596	20,000	19,812			11		11		19,822		2,774	2,774	406	04/14/2030
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		12/01/2020	SCHEDULED REDEMPTION		5,898,055	5,898,055	6,058,408			(160,353)		(160,353)		5,898,055				69,847	05/01/2050
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		11,777,973	11,777,973	11,447,637	11,493,517		284,456		284,456		11,777,973				274,044	06/01/2048
69374J-AA-9	PSMC TRUST 2018-3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		6,244,901	6,244,901	6,230,265	6,233,026		11,875		11,875		6,244,901				150,238	08/01/2048
69374K-AA-6	PSMC TRUST 2018-4 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		9,663,068	9,663,068	9,549,830	9,570,178		92,890		92,890		9,663,068				223,119	11/01/2048
69372X-AA-0	PSMC TRUST 2019-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		11,490,801	11,490,801	11,749,344	11,724,583		(233,782)		(233,782)		11,490,801				270,110	07/01/2049
745310-AB-8	PUGET ENERGY INC SR SEC		06/20/2020	CALLED @ 102.839		1,028,388	1,000,000	999,971	999,996		2		2		999,998		2	2	61,791	12/15/2020
74733V-AC-4	QEP RES INC SR NT		12/21/2020	VARIOUS		6,235,755	6,000,000	6,000,000	6,000,000						6,000,000		235,755	235,755	272,267	05/01/2023
74834L-AP-5	QUEST DIAGNOSTIC INC SR NT		01/15/2020	CALLED @ 100.124		5,006,225	5,000,000	5,453,250	5,005,801		(2,800)		(2,800)		5,003,000		(3,000)	(3,000)	115,079	01/30/2020
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		12/10/2020	SCHEDULED REDEMPTION		85,088	85,088	85,088							85,088				2,126	02/10/2049
74922R-AP-5	RALI 2006-QS1 CL 3A1		12/01/2020	SCHDLD REDM/PRIN LOSS		517,840	552,106	448,510	518,027		(186)		(186)		517,840				16,304	12/01/2021
75281A-AU-3	RANGE RES CORP CO GUARNT SER		09/02/2020	TENDER @ 102.125		3,107,664	3,043,000	3,035,393	3,036,695		698		698		3,037,393		70,271	70,271	141,545	07/01/2022
75281A-BA-6	RANGE RES CORP CO GUARNT SER		09/02/2020	TENDER @ 100.500		1,268,310	1,262,000	1,262,000	1,262,000						1,262,000		6,310	6,310	60,821	03/15/2023
75281A-AY-5	RANGE RES CORP CO GUARNT SER WI		09/02/2020	TENDER @ 101.250		2,025,000	2,000,000	2,000,000	2,000,000						2,000,000		25,000	25,000	104,722	08/15/2022
754730-AF-6	RAYMOND JAMES FINANCIAL SR NT		06/08/2020	RAYMOND JAMES & ASSOC		108,000	90,000	107,838	107,758		(175)		(175)		107,584		416	416	4,022	07/15/2046
755111-BW-0	RAYTHEON CO SR NT		06/10/2020	EXCHANGE		4,979,820	5,000,000	4,976,000	4,979,583		238		238		4,979,820				114,236	12/15/2041
755111-BY-6	RAYTHEON CO SR NT		06/10/2020	EXCHANGE		7,003,112	6,869,000	7,138,504	7,015,382		(12,270)		(12,270)		7,003,112				105,182	12/15/2024
75513E-AU-5	RAYTHEON TECH CORP SR NT 144A		12/10/2020	EXCHANGE		6,989,039	6,869,000	7,003,112			(14,072)		(14,072)		6,989,039				213,368	12/15/2024
75513E-AY-7	RAYTHEON TECH CORP SR NT 144A		12/10/2020	EXCHANGE		4,980,095	5,000,000	4,979,820			275		275		4,980,095				231,736	12/15/2041
75513E-BG-5	RAYTHEON TECH CORP SR NT 144A		12/10/2020	EXCHANGE/VARIOUS		9,959,494	10,000,000	9,959,087			408		408		9,959,494				283,958	04/15/2047
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		9,558,291	9,558,291	9,664,329			(106,038)		(106,038)		9,558,291				188,495	02/01/2050
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		12/01/2020	SCHEDULED REDEMPTION		5,199,499	5,199,499	5,237,683			(38,184)		(38,184)		5,199,499				102,537	02/01/2050
756109-AL-8	REALTY INCOME CORP SR NT		01/10/2020	CALLED @ 103.778		12,453,360	12,000,000	11,928,480	11,990,885		416		416		11,991,301		8,699	8,699	788,777	01/15/2021
G74448-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	10/12/2020	SCHEDULED REDEMPTION		803,556	803,556	803,556	803,556						803,556				38,508	10/12/2031
759470-AZ-0	RELIANCE INDUSTRY LTD 144A	C	10/19/2020	MATURED		14,000,000	14,000,000	13,848,360	13,985,006		14,994		14,994		14,000,000				630,000	10/19/2020
760759-AH-3	REPUBLIC SVCS INC SR NT		03/01/2020	MATURED		10,000,000	10,000,000	9,998,548	9,999,969		31		31		10,000,000				250,000	03/01/2020
760759-AP-5	REPUBLIC SVCS INC SR NT		12/09/2020	CALLED @ 104.583		3,137,504	3,000,000	3,010,320	3,003,108		(1,176)		(1,176)		3,001,931		(1,931)	(1,931)	246,371	06/01/2022
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1		12/28/2020	SCHDLD REDM/PRIN LOSS		166,398	166,398	69,471	21,013		145,384		145,384		166,398				1,252	06/25/2046
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2		12/28/2020	SCHDLD REDM/PRIN LOSS		176,820	176,820	121,841	77,059		99,761		99,761		176,820				1,754	04/25/2046
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL M11		12/28/2020	SCHEDULED REDEMPTION		122,942	122,942	103,886	116,553		6,389		6,389		122,942				1,275	02/25/2034
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL AI5		12/01/2020	SCHEDULED REDEMPTION		546,555	546,555	541,535	546,297		259		259		546,555				17,685	07/01/2034
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI5		12/01/2020	SCHEDULED REDEMPTION		2,178,946	2,178,946	2,178,117	2,178,893		53		53		2,178,946				82,110	09/01/2034
76110W-C6-1	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI6		12/01/2020	SCHEDULED REDEMPTION		2,692	2,692	2,691	2,692						2,692				60	09/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74924P-AE-2	RESIDENTIAL ASSET SECS 2004-KS1 CL AI5		02/01/2020	SCHEDULED REDEMPTION		2,443,002	2,443,002	2,442,932	2,442,986		15		15		2,443,002				21,162	02/01/2034
74924P-AF-9	RESIDENTIAL ASSET SECS 2004-KS1 CL AI6		02/01/2020	SCHEDULED REDEMPTION		64,177	64,177	64,176	64,177		0		0		64,177				442	02/01/2034
74924P-AG-7	RESIDENTIAL ASSET SECS 2004-KS1 CL MI1		02/01/2020	SCHEDULED REDEMPTION		3,126,670	3,126,670	2,894,101	2,981,278		145,392		145,392		3,126,670				24,617	02/01/2034
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL AI6		12/01/2020	SCHEDULED REDEMPTION		153,123	153,123	153,083	153,118		5		5		153,123				4,130	06/01/2034
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		12/01/2020	SCHDLD REDM/PRIN LOSS		756,829	864,531	797,976	721,966		34,863		34,863		756,829				29,604	03/01/2036
76118G-AC-7	RESIDENTIAL RE 2016 LTD SER C13 144A	D	06/06/2020	CALLED @ 100.000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				427,727	06/06/2023
76138Q-A*-8	REVENTAZON FINANCE TRUST SR SEC NOTES	D	11/15/2020	SCHEDULED REDEMPTION		1,225,000	1,225,000	1,225,000	1,225,000						1,225,000				98,000	11/15/2033
76169#-AG-8	REYES HLDGS LLC SR NT SER 2012		07/31/2020	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				205,200	07/31/2022
761713-BF-2	REYNOLDS AMERICAN INC CO GUARNT	C	11/05/2020	CALLED @ 105.674		7,397,180	7,000,000	6,990,270	6,996,287		1,258		1,258		6,997,545		2,455	2,455	648,402	06/12/2022
761713-BT-2	REYNOLDS AMERICAN INC CO GUARNT SER	C	05/01/2020	MATURED		8,000,000	8,000,000	8,025,377	8,002,195		(2,195)		(2,195)		8,000,000				275,000	05/01/2020
74955D-AA-9	RGS FDG SEC LSE OBL BD DEB		12/07/2020	SCHEDULED REDEMPTION		459,082	459,082	456,839	458,847		236		236		459,082				41,945	12/07/2021
74955D-AB-7	RGS FDG SEC LSE OBL BD DEB		12/07/2020	VARIOUS		1,847,096	1,847,096	1,847,096	1,847,096		0		0		1,847,096				189,002	12/07/2022
74955E-AA-7	RGS LSE OBL DEB		12/07/2020	SCHEDULED REDEMPTION		172,541	172,541	171,571	172,401		140		140		172,541				15,765	12/07/2022
74955E-AB-5	RGS SEC LSEOBL DEB		12/07/2020	VARIOUS		1,847,102	1,847,102	1,847,102	1,847,102						1,847,102				189,001	12/07/2022
G1263#-AA-7	RIDLEY TERMINALS SEC	A	12/31/2020	SCHEDULED REDEMPTION		8,317,320	7,306,398	7,123,738			182,660		182,660		8,317,320				414,686	12/22/2027
77340R-AK-3	ROCKIES EXPRESS PIPELINE NT 144A		03/05/2020	CALLED @ 100.418		2,008,369	2,000,000	1,998,220	1,999,934		43		43		1,999,977		23	23	52,119	04/15/2020
774341-AK-7	ROCKWELL COLLINS INC SR NT		06/10/2020	EXCHANGE		24,970,390	25,000,000	24,958,750	24,968,689		1,702		1,702		24,970,390				644,097	03/15/2027
774341-AL-5	ROCKWELL COLLINS INC SR NT		06/10/2020	EXCHANGE		9,959,087	10,000,000	9,956,700	9,958,734		353		353		9,959,087				283,958	04/15/2047
77578J-AB-4	ROLLS-ROYCE PLC CO GUARNT 144A	D	12/01/2020	VARIOUS		26,252,975	27,000,000	26,580,617	26,635,963		49,432		49,432		26,685,395		(432,420)	(432,420)	1,069,212	10/14/2025
776743-AG-1	ROPER TECHNOLOGIES INC SR NT		08/18/2020	BANK OF AMERICA NA		437,292	400,000	399,132	399,158		48		48		399,206		38,086	38,086	11,603	09/15/2029
78013G-KN-4	ROYAL BANK OF CANADA SR NT	A	10/26/2020	MATURED		1,000,000	1,000,000	999,510	999,862		138		138		1,000,000				21,500	10/26/2020
78013X-W2-0	ROYAL BANK OF CANADA SR NT	A	03/27/2020	GOLDMAN, SACHS & CO		626,688	600,000	598,752	599,040		59		59		599,099		27,589	27,589	10,792	10/05/2023
N42816-BG-9	ROYAL VOPAK NV SR NT SER S	D	06/19/2020	MATURED		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				372,400	06/19/2020
78355H-KA-6	RYDER SYSTEM INC NT MTN DTD 08/24/15		08/03/2020	CALLED @ 100.000		12,310,000	12,310,000	12,319,971	12,311,421		(1,255)		(1,255)		12,310,166		(166)	(166)	326,386	09/01/2020
78355H-KP-3	RYDER SYSTEM INC SR NT MTN DTD 11/14/19		02/19/2020	MARKETAXESS		1,032,860	1,000,000	999,480	999,489		9		9		999,498		33,362	33,362	7,814	12/01/2026
78409V-AK-0	S&P GLOBAL INC SR NT		09/12/2020	VARIOUS		32,671,093	27,250,000	27,331,199	27,357,676		(9,741)		(9,741)		27,347,935		348,690	348,690	6,256,518	02/15/2026
785592-AE-6	SABINE PASS LIQUEFACTION SR SEC		06/08/2020	CALLED @ 101.964		1,274,546	1,250,000	1,277,313	1,269,231		(8,005)		(8,005)		1,261,226		(11,226)	(11,226)	84,507	02/01/2021
G7770#-AB-8	SAGE TREASURY CO LTD SER E SR NT	D	05/20/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				77,000	05/20/2020
79781*-AF-6	SAN GABRIEL VY WTR CO 1ST MTG SER N		10/01/2020	SCHEDULED REDEMPTION		700,000	700,000	700,000	700,000						700,000				69,300	10/01/2021
80007R-AB-1	SANDS CHINA LTD SR NT	D	03/04/2020	VARIOUS		2,033,066	1,900,000	2,016,432	2,011,041		(3,911)		(3,911)		2,007,130		25,936	25,936	46,537	08/08/2023
80007R-AE-5	SANDS CHINA LTD SR NT	D	06/09/2020	HSBC SECURITIES INC		220,674	200,000	225,680	225,171		(1,117)		(1,117)		224,054		(3,380)	(3,380)	9,090	08/08/2028
80386W-AA-3	SASOL FINANCING USA LLC CO GUARNT	C	11/30/2020	UBS SECURITIES LLC		206,300	200,000	217,380	216,969		(3,461)		(3,461)		213,508		(7,208)	(7,208)	13,872	03/27/2024
80386W-AB-1	SASOL FINANCING USA LLC CO GUARNT	C	11/25/2020	IMPERIAL CAPITAL LLC		209,000	200,000	226,379	226,109		(2,265)		(2,265)		223,844		(14,844)	(14,844)	15,275	09/27/2028
78403D-AK-6	SBA TOWER TR 2016-1C SECD REV SECS 144A		07/14/2020	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				167,026	07/09/2021
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	12/15/2020	SCHEDULED REDEMPTION		1,081,600	1,081,600	1,081,600	1,081,600						1,081,600				48,774	09/15/2027
80629Q-AA-3	SCHAHIN II FINAN CO SPV SR SEC 144A	D	05/07/2020	DIRECT PLACEMENT		181,641	8,686,667	434,333	434,333						434,333		(252,692)	(252,692)		09/25/2023
17029P-AA-3	SE CHOCTAW LLC SR NT SER 1		12/15/2020	SCHEDULED REDEMPTION		1,989,170	1,989,170	1,548,116	1,671,808		317,362		317,362		1,989,170				121,737	12/15/2031
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		12/20/2020	SCHEDULED REDEMPTION		71,248	71,248	66,261	69,007		2,241		2,241		71,248				863	05/20/2034
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		12/20/2020	SCHEDULED REDEMPTION		360,406	360,406	337,957	345,618		14,788		14,788		360,406				3,951	05/20/2034
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		12/20/2020	SCHEDULED REDEMPTION		277,332	277,332	241,279	252,568		24,764		24,764		277,332				1,905	06/20/2036
81744V-AA-0	SEQUOIA MTG TR 2012-4 CL A1		12/01/2020	SCHEDULED REDEMPTION		839,812	839,812	862,382	860,159		(20,347)		(20,347)		839,812				16,091	09/01/2042
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		12/01/2020	SCHEDULED REDEMPTION		648,605	648,605	657,017	654,656		(6,051)		(6,051)		648,605				16,398	04/01/2044
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		8,931,095	8,931,095	9,137,626	9,080,905		(149,810)		(149,810)		8,931,095				218,073	05/01/2045
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		10,475,509	10,475,509	10,521,339	10,510,128		(34,619)		(34,619)		10,475,509				250,564	07/01/2045
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		3,994,777	3,994,777	3,991,968	3,992,191		2,586		2,586		3,994,777				95,551	07/01/2045
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		12/01/2020	SCHEDULED REDEMPTION		9,431,129	9,431,129	9,692,998	9,633,410		(202,281)		(202,281)		9,431,129				225,798	08/01/2046
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		3,616,618	3,616,618	3,734,723	3,707,198		(90,580)		(90,580)		3,616,618				84,865	11/01/2046
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		4,719,816	4,719,816	4,758,902	4,752,295		(32,479)		(32,479)		4,719,816				96,632	02/01/2047
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		1,197,556	1,197,556	1,189,884	1,191,150		6,405		6,405		1,197,556				28,937	04/01/2047
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		11,142,313	11,142,313	11,394,756	11,349,659		(207,346)		(207,346)		11,142,313				249,403	07/01/2047
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		4,846,016	4,846,016	4,843,745	4,844,147		1,869		1,869		4,846,016				115,269	02/01/2048
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		5,559,769	5,559,769	5,451,180	5,470,107		89,662		89,662		5,559,769				137,988	03/01/2048
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		9,799,722	9,799,722	9,856,990	9,853,248		(53,526)		(53,526)		9,799,722				240,185	07/01/2048
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		4,976,903	4,976,903	4,976,125	4,976,255		648		648		4,976,903				116,919	09/01/2048
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		10,152,813	10,152,813	10,033,835	10,052,052		100,761		100,761		10,152,813				248,367	11/01/2048
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		1,272,503	1,272,503	1,293,178	1,288,959		(16,456)		(16,456)		1,272,503				32,296	02/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		1,861,926	1,861,926	1,884,657	1,880,022		(18,096)		(18,096)		1,861,926				47,255	02/01/2048
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		1,277,724	1,277,724	1,294,651	1,290,892		(13,168)		(13,168)		1,277,724				34,687	10/01/2048
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		3,395,796	3,395,796	3,402,694	3,401,984		(6,188)		(6,188)		3,395,796				82,498	02/01/2049
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		12,162,942	12,162,942	12,394,798	12,451,226		(288,284)		(288,284)		12,162,942				306,366	06/01/2049
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		4,512,059	4,512,059	4,579,510	4,575,610		(63,551)		(63,551)		4,512,059				113,652	06/01/2049
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		12/01/2020	SCHEDULED REDEMPTION		15,969,508	15,969,508	16,251,470	16,236,972		(267,464)		(267,464)		15,969,508				342,072	09/01/2049
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		12/01/2020	SCHEDULED REDEMPTION		13,326,783	13,326,783	13,503,779	13,494,693		(167,910)		(167,910)		13,326,783				285,464	09/01/2049
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		15,496,489	15,496,489	15,767,678	15,761,373		(264,884)		(264,884)		15,496,489				351,676	12/01/2049
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		2,006,793	2,006,793	2,031,878	2,031,295		(24,503)		(24,503)		2,006,793				55,188	12/01/2049
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		5,467,145	5,467,145	5,570,888	5,554,204		(87,060)		(87,060)		5,467,145				150,879	03/01/2049
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		9,711,456	9,711,456	9,993,011	10,095,039		(383,583)		(383,583)		9,711,456				288,046	08/01/2049
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		16,346,460	16,346,460	16,660,845	16,638,711		(292,251)		(292,251)		16,346,460				382,415	09/01/2049
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		8,696,290	8,696,290	8,896,033			(199,743)		(199,743)		8,696,290				192,735	02/01/2050
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		1,680,123	1,680,123	1,713,463			(33,340)		(33,340)		1,680,123				37,236	02/01/2050
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		13,619,193	13,619,193	13,955,417			(336,224)		(336,224)		13,619,193				310,334	03/01/2050
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		5,447,677	5,447,677	5,565,143			(117,466)		(117,466)		5,447,677				124,134	03/01/2050
78413H-AB-5	SES SA CO GUARNT 144A	D	06/09/2020	STIFEL, NICOLAUS & CO		1,078,000	1,100,000	1,166,816	1,166,643		(699)		(699)		1,165,944		(87,944)	(87,944)	40,000	04/04/2043
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		10/25/2020	SCHEDULED REDEMPTION		100,000	100,000	103,969			(3,969)		(3,969)		100,000				4,238	07/25/2049
822582-CB-6	SHELL INTL FIN CO GUARNT	D	02/10/2020	BNP PARIBAS SEC CORP		237,542	210,000	236,817	236,269		(305)		(305)		235,963		1,578	1,578	2,012	11/13/2028
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		12/01/2020	SCHEDULED REDEMPTION		4,302,583	4,302,583	4,346,954	4,339,361		(36,778)		(36,778)		4,302,583				104,378	11/01/2046
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		12/15/2020	SCHEDULED REDEMPTION		324,536	324,536	324,536	324,536						324,536				9,383	06/15/2038
82481L-AB-5	SHIRE ACQ INV IRELAND DA CO GUARNT		08/03/2020	CALLED @ 102.179		136,920	134,000	136,758			(319)		(319)		136,438		(2,438)	(2,438)	4,081	09/23/2021
82652W-AA-6	SIERRA REC FDG CO 2016-2A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		456,756	456,756	456,662	456,717		39		39		456,756				6,072	07/20/2033
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		544,524	544,524	544,427	544,479		46		46		544,524				7,716	10/20/2033
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		12/20/2020	SCHEDULED REDEMPTION		2,105,292	2,105,292	2,104,736			556		556		2,105,292				13,969	07/20/2037
784422-AB-3	SLC STUDENT LOAN TR 2007-2 CL A2		11/16/2020	SCHEDULED REDEMPTION		185,430	185,430	185,459	185,457		(28)		(28)		185,430				2,048	05/15/2028
78449Q-AA-5	SMB PRIV ED LOAN TRU 2018-C CL A1 144A		06/15/2020	SCHEDULED REDEMPTION		210,323	210,323	210,315	210,319		4		4		210,323				929	09/15/2025
78449U-AA-6	SMB PRIV EDU LOAN TRU 2020-A CL A1 144A		12/15/2020	SCHEDULED REDEMPTION		78,299	78,299	78,212			86		86		78,299				59	03/15/2027
78449D-AA-4	SMB PRIV EDU LOAN TRU 2020-PTB CL A1 144		12/28/2020	SCHEDULED REDEMPTION		123,704	123,704	123,502			202		202		123,704				127	09/15/2054
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B		01/01/2020	SCHEDULED REDEMPTION		588,235	588,235	588,235	588,235						588,235				31,824	01/01/2028
83379#-AC-9	SODEXO INC. SER C SR NT	C	08/14/2020	CALLED @ 111.459		32,323,142	29,000,000	29,000,000	29,000,000						29,000,000				4,415,959	03/04/2024
83379#-AD-7	SODEXO INC. SER D SR NT	C	08/14/2020	CALLED @ 117.816		21,206,956	18,000,000	18,000,000	18,000,000						18,000,000				3,910,756	03/04/2026
83379#-AE-5	SODEXO INC. SER E SR NT	C	08/14/2020	CALLED @ 126.480		12,648,022	10,000,000	10,000,000	10,000,000						10,000,000				3,057,911	03/04/2029
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		12/01/2020	SCHEDULED REDEMPTION		14,101,418	14,101,418	13,022,495	13,090,087		1,011,331		1,011,331		14,101,418				308,416	11/01/2046
83416W-AB-9	SOLAR STAR FUNDING LLC CO GUARNT 144A		12/30/2020	SCHEDULED REDEMPTION		377,739	377,739	377,739	377,739						377,739				14,921	06/30/2035
83421#-AA-1	SOLGEN LLC SR NT		12/31/2020	SCHEDULED REDEMPTION		2,551,922	2,551,922	2,551,922	2,551,922						2,551,922				100,291	09/30/2036
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		12/20/2020	SCHEDULED REDEMPTION		141,667	141,667	141,667							141,667				3,329	01/20/2050
83545*-AB-4	SONIC HEALTHCARE INV. SER B GTD SR NT	D	01/12/2020	MATURED		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				345,710	01/12/2020
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		08/15/2020	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				16,640	08/15/2048
84163*-AJ-6	SOUTHEASTERN CONTAINER SER A SR GTD NT		03/05/2020	MATURED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				17,625	03/05/2020
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT		09/05/2020	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,000	03/05/2023
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT		08/19/2020	BANK OF AMERICA NA		438,524	400,000	415,952	415,814		(223)		(223)		415,592		22,932	22,932	14,222	04/01/2047
84265V-AD-7	SOUTHERN COPPER CORP GTD SUB NT	C	04/16/2020	MATURED		7,000,000	7,000,000	6,981,750	6,999,345		655		655		7,000,000				188,125	04/16/2020
84858D-AA-6	SPIRIT AIR 2015-1 PTT A PTC SER A		10/01/2020	SCHEDULED REDEMPTION		8,560	8,560	8,560	8,560						8,560				351	04/01/2028
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA PTC SER AA		03/05/2020	VARIOUS		290,745	277,306	277,306	277,306						277,306		13,439	13,439	5,284	02/15/2030
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		12/31/2020	SCHEDULED REDEMPTION		462,221	462,221	462,221	462,221						462,221				19,449	06/30/2036
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		12/31/2020	SCHEDULED REDEMPTION		464,137	464,137	464,137	464,137						464,137				23,551	06/30/2036
84929*-AA-0	SPOWER FINANCE 2 SR SEC NTS DUE 2041		12/31/2020	SCHEDULED REDEMPTION		744,838	744,838	744,838	744,838						744,838				36,944	12/31/2041
84929#-AA-6	SPOWER FINANCE I SR SECURED		12/31/2020	SCHEDULED REDEMPTION		1,858,946	1,858,946	1,858,946	1,858,946						1,858,946				84,582	12/31/2036
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		12/20/2020	SCHEDULED REDEMPTION		896,250	896,250	900,169	727,844		(4,207)		(4,207)		896,250				23,279	09/20/2021
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		12/25/2020	VARIOUS		150,000	150,000	149,935	149,946		59		59		150,000				4,223	02/25/2044
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR SEC NTS		04/01/2020	SCHEDULED REDEMPTION		148,859	148,859	148,859	148,859						148,859				7,443	04/01/2039
862048-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		09/15/2020	SCHEDULED REDEMPTION		1,467,386	1,467,386	1,467,386	1,467,386						1,467,386				206,591	03/01/2024
862068-AA-7	STONEHENGE CPTL SEC		10/31/2020	SCHEDULED REDEMPTION		1,817	1,817	1,817							1,817				29	07/31/2026
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		12/01/2020	SCHEDULED REDEMPTION		612,348	612,348	553,027	588,411		23,937		23,937		612,348				14,258	09/01/2034
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		12/01/2020	SCHEDULED REDEMPTION		899,660	899,660	807,844	834,519		65,141		65,141		899,660				18,796	09/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		12/01/2020	SCHEDULED REDEMPTION		311,137	311,137	267,484	294,558				16,579		311,137				7,386	04/01/2034
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		12/01/2020	SCHEDULED REDEMPTION		157,064	157,064	155,279	156,019				1,045		157,064				3,130	07/01/2034
863579-WT-1	STRUCT ADJ RATE MOR 2005-16X CL A2B		12/28/2020	SCHEDULED REDEMPTION		408,313	408,313	370,544	404,351				3,962		408,313				3,621	08/25/2035
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		12/19/2020	SCHEDULED REDEMPTION		337,602	337,602	312,185	320,175				17,426		337,602				2,713	11/19/2033
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		12/19/2020	SCHEDULED REDEMPTION		544,290	544,290	491,902	509,046				35,244		544,290				4,802	05/19/2034
865622-BR-4	SUMITOMO MITSUI BANKING CO GUARNT	D	01/16/2020	MATURED		1,000,000	1,000,000	1,003,110	1,000,062				(62)		1,000,000				12,250	01/16/2020
86562M-AF-7	SUMITOMO MITSUI FINL GRP SR NT	D	01/06/2020	SMBC NIKKO		10,082,500	10,000,000	10,000,000	10,000,000						10,000,000		82,500	82,500	127,213	07/14/2026
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		10/30/2020	SCHEDULED REDEMPTION		95,471	95,471	95,436					35		95,471				2,245	02/01/2055
86765B-AU-3	SUNOCO LOGISTICS PARTNER CO GUARNT		07/06/2020	MORGAN STANLEY CPTL		764,093	750,000	744,120	745,255				274		745,528		18,564	18,564	23,083	10/01/2027
86959L-AE-3	SVENSKA HANDELSBANKEN AB NT 144A	D	03/30/2020	MATURED		10,000,000	10,000,000	9,959,800	9,998,747				1,253		10,000,000				256,250	03/30/2020
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A		11/25/2020	SCHEDULED REDEMPTION		200,000	200,000	200,000	200,000						200,000				7,113	05/25/2046
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		11/25/2020	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				6,021	11/25/2048
874060-AT-3	TAKEDA PHARMACEUTICAL SR NT	D	03/25/2020	GOLDMAN, SACHS & CO		1,049,160	1,000,000	999,678	999,681				18		999,698		49,462	49,462	14,667	11/26/2023
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT	D	07/09/2020	GOLDMAN, SACHS & CO		203,052	200,000	199,608					0		199,608		3,444	3,444	46	03/31/2030
87407P-AA-8	TAL ADVANTAGE LLC 2013-1A CL A 144A		09/21/2020	VARIOUS		3,800,000	3,800,000	3,799,441	3,799,803				76		3,799,879		121	121	72,165	02/22/2038
87407P-AE-0	TAL ADVANTAGE LLC 2013-2A CL A 144A		09/21/2020	VARIOUS		1,958,333	1,958,333	1,957,491	1,957,972				114		1,958,086		247	247	47,703	11/20/2038
87407P-AP-5	TAL ADVANTAGE LLC 2014-2A CL A2 144A		09/21/2020	VARIOUS		1,993,750	1,993,750	1,992,875	1,993,509				118		1,993,627		123	123	42,926	05/20/2039
87407P-AR-1	TAL ADVANTAGE LLC 2014-3A CL A 144A		09/21/2020	VARIOUS		4,916,667	4,916,667	4,914,996	4,915,781				226		4,916,007		660	660	112,406	11/21/2039
87407R-AA-5	TAL ADVANTAGE LLC 2017-1A CL A 144A		09/21/2020	VARIOUS		5,519,352	5,470,380	5,566,967	5,560,958		(16,164)		(16,164)		5,544,795		(74,415)	(74,415)	225,065	04/20/2042
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		656,250	656,250	655,988					262		656,250				2,952	09/20/2045
87408#-AB-7	TAL INTL CONTAINER CORP SR SEC NT		04/30/2020	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				216,400	04/30/2024
87612B-BK-7	TARGA RES PARTNERS SR NT 144A		01/22/2020	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				168,819	07/15/2027
87612B-BM-3	TARGA RES PARTNERS SR NT 144A		01/22/2020	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				178,559	01/15/2029
87677Q-AA-9	TAX EASE FUNDING, LLC 2016-1A CL A 144A		12/15/2020	SCHEDULED REDEMPTION		2,019,382	2,019,382	2,019,362	2,019,377		6		6		2,019,382				44,210	06/15/2028
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		12/01/2020	SCHDLD REDM/PRIN LOSS		495,260	495,260	402,839	213,443		281,817		281,817		495,260				6,633	01/01/2037
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3		12/01/2020	SCHDLD REDM/PRIN LOSS		241,433	240,596	200,143	123,166		118,267		118,267		241,433				7,939	04/01/2036
878237-AH-9	TECH DATA CORP SR NT		06/30/2020	TENDER @ 101.500		609,000	600,000	611,577	611,427		(793)		(793)		610,634		(1,634)	(1,634)	25,988	02/15/2027
878742-AT-2	TECK RES LTD SR NT	A	06/30/2020	TENDER @ 102.208		2,146,368	2,100,000	2,099,475	2,099,936		30		30		2,099,966		46,402	46,402	90,563	01/15/2021
Y8564*-AB-0	TEEKAY SHUTTLE SR NT SER B	C	12/31/2020	SCHEDULED REDEMPTION		1,221,569	1,221,569	1,221,569	1,221,569						1,221,569				60,590	12/31/2023
87938W-AM-5	TELEFONICA EMISIONES SAU CO GUARNT	D	04/27/2020	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				385,050	04/27/2020
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		12/30/2020	SCHEDULED REDEMPTION		1,190,808	1,190,808	1,190,808	1,190,808						1,190,808				58,555	12/30/2023
88032W-AE-6	TENCENT HLDGS LTD SR NT 144A	D	03/26/2020	BNP PARIBAS SEC CORP		303,795	300,000	299,958	299,974		2		2		299,976		3,819	3,819	6,169	01/19/2023
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	10/01/2020	SCHEDULED REDEMPTION		363,554	363,554	363,554	363,554						363,554				24,000	04/01/2037
88105#-AA-3	TERRAFORM PHX SR NT		12/31/2020	VARIOUS		869,056	869,056	869,056							869,056				8,078	12/31/2043
88167A-AC-5	TEVA PHARM NE CO GUARNT	D	12/16/2020	CITIGROUP GLBL MKT INC		130,000	130,000	119,275	124,520		3,503		3,503		128,022		1,978	1,978	4,028	07/21/2021
88307*-AA-3	TEXOMA WIND LLC SR SEC NT DUE 2034		12/31/2020	SCHEDULED REDEMPTION		2,304,104	2,304,104	2,304,104	2,304,104						2,304,104				94,929	06/30/2034
88315L-AA-6	TEXTAINER MARINE CNTNR 2018-1A CL A 144A		09/21/2020	VARIOUS		17,960,000	17,960,000	17,747,707	17,779,058		34,526		34,526		17,813,584		146,416	146,416	538,821	07/20/2043
88315L-AC-2	TEXTAINER MARINE CNTNR 2019-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		1,432,400	1,432,400	1,435,856	1,435,558		(3,158)		(3,158)		1,432,400				35,058	04/20/2044
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		523,736	523,736	523,647			89		89		523,736				3,605	08/21/2045
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		12/20/2020	SCHEDULED REDEMPTION		122,205	122,205	122,166			39		39		122,205				1,643	08/02/2045
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		465,549	465,549	465,410			139		139		465,549				2,151	09/20/2045
88315F-AE-1	TEXTAINER MARINE CNTR 2017-2A CL A 144A		09/21/2020	VARIOUS		12,766,304	12,766,304	12,764,032	12,764,689		281		281		12,764,970		1,334	1,334	325,100	06/20/2042
88315F-AA-9	TEXTAINER MRN CNTNRS 2017-1A CL A 144A		08/20/2020	VARIOUS		13,666,243	13,666,243	13,665,646	13,665,825		71		71		13,665,896		347	347	327,669	05/20/2042
22974*-AA-4	TEXTRON CTL PT 2016		12/06/2020	SCHEDULED REDEMPTION		1,105,952	1,105,952	1,105,952	1,105,952						1,105,952				28,744	04/06/2036
884315-AG-7	THOMAS & BETTS CORP NT		12/14/2020	CALLED @ 104.690		12,562,800	12,000,000	12,014,460	12,004,200		(2,193)		(2,193)		12,002,007		(2,007)	(2,007)	1,292,175	11/15/2021
884903-BK-0	THOMSON REUTERS CORP SR NT	A	01/15/2020	CALLED @ 103.441		10,344,100	10,000,000	9,957,600	9,991,327		187		187		9,991,513		8,487	8,487	459,308	09/30/2021
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		12/01/2020	SCHEDULED REDEMPTION		4,077,702	4,077,702	3,950,911	3,966,052		111,650		111,650		4,077,702				96,753	07/01/2048
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		5,807,747	5,807,747	5,748,762	5,755,646		52,101		52,101		5,807,747				147,767	11/01/2048
88632A-AK-4	TIAA BANK MTG LOAN TR 2018-3 CL A10 144A		12/01/2020	SCHEDULED REDEMPTION		8,098,710	8,098,710	8,101,241	8,100,676		(1,966)		(1,966)		8,098,710				178,430	11/01/2048
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		625,000	625,000	624,728			272		272		625,000				3,320	08/20/2045
88732J-AW-8	TIME WARNER CABLE INC CO GUARNT		02/01/2020	MATURED		5,000,000	5,000,000	4,870,100	4,998,622		1,378		1,378		5,000,000				125,000	02/01/2020
889175-BE-4	TOLEDO EDISON CO 1ST MTG		05/01/2020	MATURED		502,000	502,000	501,011	501,958		42		42		502,000				18,198	05/01/2020
88948A-AX-5	TOLL RD INV PART II 1999-B MBIA 144A		05/11/2020	J P MORGAN SEC INC		43,988,622	47,400,000	9,246,318	40,709,426		1,084,331		1,084,331		41,793,756		2,194,866	2,194,866		02/15/2022
88948A-BA-4	TOLL RD INV PART II 1999-B MBIA 144A		12/10/2020	J P MORGAN SEC INC		22,805,282	26,900,000	4,231,908	18,631,696		1,317,226		1,317,226		19,948,922		2,856,360	2,856,360		02/15/2025
89233P-4C-7	TOYOTA MTR CRDT CORP MTN DTD 06/17/10	C	06/17/2020	MATURED		10,000,000	10,000,000	9,942,700	9,996,752		3,248		3,248		10,000,000				225,000	06/17/2020
L9082*-AE-9	TRAFIGURA FDG SA SR NT SER B-15	D	03/25/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				114,100	03/25/2020

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
210314-AB-6	TRANSMANTARO SR NT 144A	D	11/01/2020	TRANSFER TO SA		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				146,875	04/16/2034
893830-BC-2	TRANSOCEAN INC CO GUARNT		09/11/2020	EXCHANGE/VARIOUS		4,875,659	5,000,000	4,965,450	4,992,143		2,064		2,064		4,994,206		(118,547)	(118,547)	262,298	10/15/2022
G90073-AG-5	TRANSOCEAN INC CO GUARNT		09/11/2020	BARCLAYS CAPITAL INC		2,258,394	3,492,000	4,778,459							4,778,459		(2,520,066)	(2,520,066)		01/30/2027
09194#-AG-0	TRANSURBAN FIN LTD SR SEC NT SER 2005-1C	D	08/10/2020	MATURED		30,000,000	30,000,000	30,000,000	29,998,616		1,384		1,384		30,000,000				1,650,000	08/10/2020
89407#-AF-5	TRANSWESTERN PIPELINE CO SER A SR NT		02/18/2020	CALLED @ 102.666		15,399,921	15,000,000	15,000,000	15,000,000						15,000,000				554,021	12/09/2020
89613B-AB-3	TRICON AMER HOMES 2016-SFR1 CL B 144A		12/01/2020	SCHEDULED REDEMPTION		12,000,000	12,000,000	11,999,779	11,999,915		85		85		12,000,000				358,680	11/01/2033
89613B-AC-1	TRICON AMER HOMES 2016-SFR1 CL C 144A		12/01/2020	SCHEDULED REDEMPTION		6,000,000	6,000,000	5,999,757	5,999,906		94		94		6,000,000				209,220	11/01/2033
89613B-AD-9	TRICON AMER HOMES 2016-SFR1 CL D 144A		12/01/2020	SCHEDULED REDEMPTION		6,000,000	6,000,000	5,999,995	5,999,998		2		2		6,000,000				233,160	11/01/2033
89615#-AJ-5	TRIDENT SEAFOODS CRP SR SEC NT SER 2010A		04/30/2020	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				306,500	04/30/2020
89641A-AQ-8	TRINITAS CLO LTD 2016-5A CL AR 144A	D	10/26/2020	SCHEDULED REDEMPTION		8,212	8,212	8,182			31		31		8,212				34	10/25/2028
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A		12/17/2020	SCHEDULED REDEMPTION		375,013	375,013	374,923			90		90		375,013				1,184	10/17/2050
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		12/17/2020	SCHEDULED REDEMPTION		1,093,667	1,093,667	1,093,119	1,093,164		503		503		1,093,667				27,416	04/17/2049
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A		12/19/2020	SCHEDULED REDEMPTION		107,060	107,060	107,050			10		10		107,060				163	11/19/2050
89566E-AB-4	TRISTATE GEN&TRANS ASSN BOND SER B 144A		01/31/2020	SCHEDULED REDEMPTION		2,298,000	2,298,000	2,298,000	2,298,000						2,298,000				164,169	07/31/2033
89679H-AA-3	TRITON CONTAINER FIN 2017-1A CL A 144A		09/21/2020	VARIOUS		12,417,340	12,417,340	12,415,073	12,415,595		293		293		12,415,888		1,452	1,452	313,248	06/20/2042
89679H-AE-5	TRITON CONTAINER FIN 2017-2A CL A 144A		09/21/2020	VARIOUS		2,450,535	2,450,535	2,454,047	2,453,360		(452)		(452)		2,452,907		(2,372)	(2,372)	63,799	08/20/2042
89679H-AJ-4	TRITON CONTAINER FIN 2018-1A CL A 144A		09/21/2020	VARIOUS		14,025,000	14,025,000	14,022,341	14,022,758		342		342		14,023,100		1,900	1,900	398,703	03/20/2043
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		12/20/2020	SCHEDULED REDEMPTION		1,062,594	1,062,594	1,062,396			198		198		1,062,594				4,920	09/20/2045
G8967#-AR-4	TRITON CONTAINER INT LTD 2015-A-1 SR SEC		03/31/2020	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				64,600	03/31/2022
G8967#-AJ-2	TRITON CONTAINER SR NT SER 2011-A-2		06/30/2020	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				103,000	06/30/2023
899896-AC-8	TUPPERWARE CORP CO GUARNT		09/04/2020	IMPERIAL CAPITAL LLC		10,812,500	12,000,000	12,068,763	12,013,354		(5,963)		(5,963)		12,007,391		(1,194,891)	(1,194,891)	411,799	06/01/2021
90265U-A@-3	UBM PLC SR NT SER B	D	11/06/2020	CALLED @ 113.232		14,720,197	13,000,000	13,000,000	13,000,000						13,000,000				2,236,027	06/15/2024
90265U-A#-1	UBM PLC SR NT SER C	D	11/06/2020	CALLED @ 123.383		17,273,655	14,000,000	14,000,000	14,000,000						14,000,000				3,857,876	06/15/2027
902674-XK-1	UBS AG LONDON SR NT 144A	D	11/02/2020	CALLED @ 100.000		1,000,000	1,000,000	999,080	999,712		263		263		999,975		25	25	22,526	12/01/2020
90261X-GD-8	UBS AG STAMFORD CT SR NT SER BKNT	D	08/04/2020	MATURED		10,000,000	10,000,000	10,135,400	10,009,801		(9,801)		(9,801)		10,000,000				487,500	08/04/2020
90265E-AJ-9	UDR INC CO GUARMTN DTD 06/26/14		12/30/2020	CALLED @ 111.530		33,542,648	30,075,000	29,988,569	30,031,847		8,945		8,945		30,040,792		34,208	34,208	5,156,233	07/01/2024
90265E-AQ-3	UDR INC CO GUARMTN DTD 07/02/19		06/11/2020	U.S. BANCORP		607,320	600,000	597,972	598,053		61		61		598,114		9,206	9,206	16,640	01/15/2030
902748-AA-0	UIL HLDGS CORPORATION SR NT		10/01/2020	MATURED		2,000,000	2,000,000	1,984,080	1,998,532		1,468		1,468		2,000,000				92,500	10/01/2020
907818-EH-7	UNION PACIFIC CORP SR NT		05/26/2020	SUNTRUST CPTL MKTS INC		536,790	500,000	468,135	473,618		1,569		1,569		475,186		61,604	61,604	10,198	03/01/2026
90783V-AA-3	UNION PACIFIC RAILROAD PTC		07/02/2020	SCHEDULED REDEMPTION		1,307,441	1,307,441	1,307,441	1,307,441						1,307,441				66,444	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3		01/02/2020	SCHEDULED REDEMPTION		746,744	746,744	746,744	746,744						746,744				46,119	01/02/2031
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		07/07/2020	SCHEDULED REDEMPTION		64,236	64,236	64,236	64,236						64,236				2,345	01/07/2026
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		08/25/2020	VARIOUS		303,462	283,573	283,573	283,573						283,573		19,888	19,888	8,932	08/25/2031
90932M-AA-3	UNITED AIR 2019-2 A PTT PTC SER A		11/01/2020	SCHEDULED REDEMPTION		3,743	3,743	3,743	3,743						3,743				123	05/01/2028
90932J-AA-0	UNITED AIR 2019-2 AA PTT PTC SER AA		03/03/2020	MORGAN STANLEY CPTL		210,970	200,000	200,000	200,000						200,000		10,970	10,970	2,580	05/01/2032
909319-AA-3	UNITED AIRLINES INC PTC SER A		03/04/2020	VARIOUS		413,231	376,324	376,324	376,324						376,324		36,907	36,907	9,004	08/15/2025
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		09/15/2020	SCHEDULED REDEMPTION		53,285	53,285	53,285	53,285						53,285				2,990	09/15/2051
911312-BS-4	UNITED PARCEL SERVICE SR NT		01/09/2020	BARCLAYS CAPITAL INC		503,215	500,000	496,175	496,203		2		2		496,205		7,010	7,010	6,942	09/01/2049
913017-CJ-6	UNITED TECHNOLOGIES CORP SR NT		06/23/2020	ROYAL BANK OF CANADA		4,589,200	4,000,000	4,373,600	4,371,644		(4,384)		(4,384)		4,367,260		221,940	221,940	97,500	11/01/2046
913017-DD-8	UNITED TECHNOLOGIES CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		661,638	600,000	598,980	599,159		17		17		599,176		62,462	62,462	11,982	08/16/2025
91324P-CM-2	UNITEDHEALTH GRP INC SR NT		07/15/2020	MATURED		500,000	500,000	509,200	501,876		(1,876)		(1,876)		500,000				13,500	07/15/2020
90783T-AA-8	UNP RR CO 2004 PASS TRST PTC SER 04-1		01/02/2020	SCHEDULED REDEMPTION		218,088	218,088	245,362	223,209		(5,121)		(5,121)		218,088				11,786	07/02/2025
90346W-AA-1	US AIRWAYS 2013-1A PTT PTC		11/15/2020	SCHEDULED REDEMPTION		35,890	35,890	35,890	35,890						35,890				1,418	11/15/2025
90331H-NS-8	US BANK NA CINCINNATI SR NT FRN SER BKNT		05/21/2020	CALLED @ 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,520	05/21/2021
903638-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		07/08/2020	SCHEDULED REDEMPTION		424,941	424,941	424,941	424,941						424,941				17,338	09/08/2039
91911K-AJ-1	VALEANT PHARM SR SEC 144A		06/10/2020	CALLED @ 101.625		508,125	500,000	522,500	507,551		(2,867)		(2,867)		504,684		(4,684)	(4,684)	32,049	03/15/2022
92211M-AC-7	VANTAGE DATA CTR 2018-1A CL A2 144A		10/05/2020	VARIOUS		20,537,405	19,633,333	19,633,333	19,633,333						19,633,333				1,545,714	02/16/2043
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		12/15/2020	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				3,890	11/16/2043
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		12/15/2020	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,970	07/15/2044
92277G-AE-7	VENTAS REALTY LP CO GUARNT		04/02/2020	U.S. BANCORP		433,530	450,000	443,261	445,090		231		231		445,321		(11,791)	(11,791)	10,719	02/01/2025
92345Y-AF-3	VERISK ANALYTICS INC SR NT		09/02/2020	VARIOUS		5,414,908	4,500,000	4,854,185	4,850,671		(21,238)		(21,238)		4,829,432		585,476	585,476	172,179	03/15/2029
92343V-DD-3	VERIZON COMMS SR NT		05/26/2020	JANE STREET EXECUTION		536,635	500,000	453,115	459,651		2,194		2,194		461,844		74,791	74,791	10,318	08/15/2026
918204-AV-0	VF CORP SR NT		03/04/2020	CALLED @ 103.390		10,339,000	10,000,000	9,969,000	9,994,063		604		604		9,994,668		5,332	5,332	516,917	09/01/2021
92553P-AJ-1	VIACOM INC SR NT		05/28/2020	TENDER @ 105.236		21,047,200	20,000,000	19,672,200	19,925,156		15,148		15,148		19,940,304		1,106,896	1,106,896	350,903	12/15/2021
92553P-AT-9	VIACOM INC SR NT		05/28/2020	TENDER @ 106.519		10,651,900	10,000,000	9,896,800	9,957,016		4,459		4,459		9,961,475		690,425	690,425	315,208	09/01/2023
92769V-AD-1	VIRGIN MEDIA FINANCE PLC CO GUARNT	D	06/23/2020	CALLED @ 106.813		3,204,390	3,000,000	3,000,000	3,000,000						3,000,000				329,515	02/15/2022

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
927804-FX-7	VIRGINIA ELEC & PWR CO SR NT SER A		08/20/2020	FIFTH THIRD BANK, THE		1,371,048	1,200,000	1,286,496	1,283,665		(6,928)		(6,928)		1,276,737		94,311	94,311	39,550	03/15/2027
G12656-AA-7	VIVINT SOLAR INC SEC		11/30/2020	CALLED @ 100.000		2,236,115	1,914,222	1,875,938			4,718		4,718		2,202,548		33,567	33,567	63,031	05/26/2023
92857W-BM-1	VODAFONE GRP PLC SR NT	D	09/18/2020	VARIOUS		250,591	190,000	222,129	222,009		(432)		(432)		221,577		29,014	29,014	8,091	05/30/2048
92903P-AA-7	VORNADO DP LLC 2010-VNO CL A1 144A		03/10/2020	SCHEDULED REDEMPTION		125,233	125,233	125,233	125,233		0		0		125,233				827	09/10/2028
92903P-AG-4	VORNADO DP LLC 2010-VNO CL B 144A		03/10/2020	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,999,965	4,999,997		3		3		5,000,000				59,261	09/10/2028
91835C-AA-1	VR FUNDING 2020-1A CL A 144A		11/15/2020	SCHEDULED REDEMPTION		630,757	630,757	592,678			38,079		38,079		630,757				244	11/15/2050
929160-AT-6	VULCAN MATERIALS CO SR NT		05/08/2020	AMHERST PIERPOINT SEC		3,089,521	2,959,000	3,097,244	3,090,858		(6,913)		(6,913)		3,083,945		5,576	5,576	70,843	04/01/2027
254687-EH-5	WALT DISNEY CO/THE CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		244,923	165,000	247,735	247,395		(1,757)		(1,757)		245,639		(716)	(716)	6,888	11/15/2037
929227-B6-2	WAMU 2002-S8 CL 1A6		12/01/2020	SCHEDULED REDEMPTION		1,196,858	1,196,858	1,226,780	1,229,057		(32,199)		(32,199)		1,196,858				38,535	01/01/2033
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		12/01/2020	SCHDLD REDM/PRIN LOSS		2,062,286	2,142,690	2,056,748	1,725,414		336,872		336,872		2,062,286				53,876	02/01/2037
933636-AE-2	WAMU 2007-HY4 CL 2A3		12/01/2020	SCHDLD REDM/PRIN LOSS		1,013,283	972,609	882,588	962,544		50,738		50,738		1,013,283				20,367	04/01/2037
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		12/25/2020	SCHEDULED REDEMPTION		1,009,062	1,009,062	943,473	960,613		48,449		48,449		1,009,062				10,626	10/25/2044
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		12/25/2020	SCHEDULED REDEMPTION		538,166	538,166	487,041	498,369		39,798		39,798		538,166				5,734	10/25/2044
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		12/01/2020	SCHEDULED REDEMPTION		923,439	923,439	916,405	919,193		4,246		4,246		923,439				22,363	03/01/2035
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		12/01/2020	SCHEDULED REDEMPTION		1,185,378	1,185,378	1,007,118	1,071,076		114,302		114,302		1,185,378				28,707	03/01/2035
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		12/01/2020	SCHDLD REDM/PRIN LOSS		1,009,704	905,852	895,496	976,549		33,155		33,155		1,009,704				25,034	09/01/2036
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		12/01/2020	SCHEDULED REDEMPTION		103,941	103,941	99,020	101,461		2,479		2,479		103,941				2,901	09/01/2033
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		12/01/2020	SCHDLD REDM/PRIN LOSS		4,296,135	4,161,139	3,656,986	3,304,534		991,602		991,602		4,296,135				108,394	12/01/2036
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		12/25/2020	SCHEDULED REDEMPTION		202,451	202,451	165,503	175,889		26,562		26,562		202,451				1,763	04/25/2045
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		12/01/2020	SCHDLD REDM/PRIN LOSS		2,192,364	2,207,359	1,924,378	1,758,066		434,297		434,297		2,192,364				46,792	08/01/2036
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		12/01/2020	SCHEDULED REDEMPTION		1,402,165	1,402,165	1,350,035	1,374,973		27,193		27,193		1,402,165				54,859	11/01/2033
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		12/01/2020	SCHDLD REDM/PRIN LOSS		1,329,044	1,317,500	1,236,171	1,071,446		257,598		257,598		1,329,044				29,942	01/01/2037
939336-3V-3	WASHINGTON MUTUAL MTG PAS 2005-2 CL 3A		04/01/2020	VARIOUS		278,221	280,416	255,003	278,221		(2,195)		(2,195)		278,221				4,384	04/01/2020
939336-6N-8	WASHINGTON MUTUAL MTG PAS 2005-4 CL 3CB		06/01/2020	VARIOUS		665,643	669,240	608,590	665,643		(3,597)		(3,597)		665,643				58,990	06/01/2020
939653-AL-5	WASHINGTON REIT SR NT		04/02/2020	CALLED @ 100.000		25,000,000	25,000,000	24,799,750	24,981,318		6,194		6,194		24,987,512		12,488	12,488	622,188	10/01/2020
940878-AA-5	WASHOE PROF CTR GTD 1995 AMBAC		11/09/2020	CALLED @ 115.753		7,103,675	6,136,948	6,136,948	6,136,948						6,136,948				1,375,634	06/01/2025
941053-AJ-9	WASTE CONNECTIONS INC SR NT		08/13/2020	VARIOUS		918,332	800,000	796,704	796,897		177		177		797,074		121,258	121,258	22,108	05/01/2029
94106L-AW-9	WASTE MANAGEMENT INC CO GUARNT		06/30/2020	MATURED		10,000,000	10,000,000	9,938,800	9,996,237		3,763		3,763		10,000,000				237,500	06/30/2020
94106L-BG-3	WASTE MANAGEMENT INC CO GUARNT		07/20/2020	VARIOUS		8,344,690	8,000,000	8,215,830	8,212,144		(2,267)		(2,267)		8,209,877		84,813	84,813	171,421	06/15/2029
941078-AA-1	WASTE MGMT CTL PASS THRU TRUST		12/15/2020	SCHEDULED REDEMPTION		1,552,516	1,552,516	1,568,041	1,559,889		(7,373)		(7,373)		1,552,516				42,864	04/15/2025
941078-AB-9	WASTE MGT CTL PT TR SER A2		09/30/2020	CREDIT RECOVERY		110,000											110,000	110,000		04/15/2025
94115#-AC-5	WATER EXPLOR CO LTD SR NT B		07/30/2020	SCHEDULED REDEMPTION		4	4	4	4						4				0	07/30/2039
94115#-AB-7	WATER EXPLORATION CO LTD SR NT		07/30/2020	SCHEDULED REDEMPTION		4,894	4,894	4,894	4,894						4,894				160	07/30/2040
94115#-AA-9	WATER EXPLORATION CO. LTD. SR SEC NT		07/30/2020	SCHEDULED REDEMPTION		24,621	24,621	24,621	24,621						24,621				1,101	07/30/2039
942683-AF-0	WATSON PHARM SR NT		05/14/2020	EXCHANGE		15,976,668	16,250,000	15,367,981	15,936,535		40,133		40,133		15,976,668				327,144	10/01/2022
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		12/10/2020	SCHEDULED REDEMPTION		1,548,186	1,548,186	1,548,186	1,548,186						1,548,186				38,571	12/10/2029
92890H-AE-2	WEA FINANCE LLC/WESTFIEL CO GUARNT 144A	C	10/05/2020	VARIOUS		40,000,000	40,000,000	39,862,800	39,977,658		21,617		21,617		39,999,274		726	726	1,268,042	10/05/2020
92939U-AA-4	WEC ENERGY GRP INC SR NT		10/21/2020	CALLED @ 102.035		306,105	300,000	299,877	299,939		35		35		299,975		25	25	14,712	06/15/2021
92939U-AB-2	WEC ENERGY GRP INC SR NT		10/21/2020	CALLED @ 103.945		207,891	200,000	199,874	199,907		36		36		199,943		57	57	14,831	03/08/2022
92939U-AE-6	WEC ENERGY GRP INC SR NT		10/06/2020	GOLDMAN, SACHS & CO		499,085	500,000	499,545							499,545		(460)	(460)		10/15/2030
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		12/25/2020	SCHDLD REDM/PRIN LOSS		2,347,130	3,228,385	2,549,880	2,033,093		314,037		314,037		2,347,130				26,284	06/25/2037
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		12/01/2020	SCHDLD REDM/PRIN LOSS		234,319	248,731	164,467	158,036		76,283		76,283		234,319				6,611	12/04/2037
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8		12/01/2020	SCHEDULED REDEMPTION		2,540,605	2,540,605	2,221,070	2,429,870		110,734		110,734		2,540,605				78,990	10/01/2034
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9		12/01/2020	SCHEDULED REDEMPTION		45,947	45,947	45,589	45,799		147		147		45,947				1,356	04/01/2034
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		12/01/2020	SCHEDULED REDEMPTION		210,966	210,966	206,088	210,429		537		537		210,966				4,540	07/01/2034
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		12/01/2020	SCHEDULED REDEMPTION		29,744	29,744	28,643	29,637		107		107		29,744				863	07/01/2034
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		12/01/2020	SCHEDULED REDEMPTION		417,783	417,783	383,838	413,492		4,292		4,292		417,783				12,128	07/01/2034
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		8,244,419	8,244,419	7,928,812	7,961,664		282,755		282,755		8,244,419				198,712	07/01/2047
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		12/01/2020	SCHEDULED REDEMPTION		3,391,275	3,391,275	3,474,467			(83,192)		(83,192)		3,391,275				38,602	12/01/2049
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		8,186,422	8,186,422	8,180,027	8,180,475		5,947		5,947		8,186,422				211,657	11/01/2048
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		12/01/2020	SCHEDULED REDEMPTION		8,186,422	8,186,422	8,108,395	8,115,147		71,275		71,275		8,186,422				211,658	11/01/2048
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		20,265,825	20,265,825	20,626,810	20,606,138		(340,313)		(340,313)		20,265,825				482,703	04/01/2049
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		12/01/2020	SCHEDULED REDEMPTION		9,617,841	9,617,841	9,729,048	9,782,387		(164,546)		(164,546)		9,617,841				229,083	04/01/2049
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		8,777,096	8,777,096	8,900,524	8,894,412		(117,316)		(117,316)		8,777,096				197,224	07/01/2049
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		12/01/2020	SCHEDULED REDEMPTION		3,914,110	3,914,110	3,952,028	3,950,153		(36,043)		(36,043)		3,914,110				87,952	07/01/2049
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		12/01/2020	SCHEDULED REDEMPTION		8,769,244	8,769,244	8,881,599	8,879,067		(109,823)		(109,823)		8,769,244				209,525	09/01/2049

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
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		12,804,053	12,804,053	12,956,102			(152,048)		(152,048)		12,804,053				235,254	12/01/2049
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		12/01/2020	SCHEDULED REDEMPTION		8,651,387	8,651,387	8,727,087			(75,700)		(75,700)		8,651,387				158,956	12/01/2049
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		12/01/2020	SCHEDULED REDEMPTION		3,861,618	3,861,618	3,988,327			(126,709)		(126,709)		3,861,618				38,653	06/01/2050
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		12/01/2020	SCHEDULED REDEMPTION		1,861,852	1,861,852	1,911,307			(49,455)		(49,455)		1,861,852				18,636	06/01/2050
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		12/01/2020	SCHEDULED REDEMPTION		406,151	406,151	414,973			(8,821)		(8,821)		406,151				1,692	09/01/2050
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		12/01/2020	SCHEDULED REDEMPTION		415,456	415,456	410,425	414,562		894		894		415,456				9,511	08/01/2035
950400-AE-4	WELLTOWER INC SR NT		05/11/2020	CREDIT SUISSE SEC LLC		255,508	250,000	249,918	249,938		6		6		249,944		5,563	5,563	6,913	09/01/2023
950400-AG-9	WELLTOWER INC SR NT		05/13/2020	VARIOUS		2,020,082	2,000,000	2,098,600	2,093,005		(7,827)		(7,827)		2,085,178		(65,096)	(65,096)	48,248	03/15/2024
950400-AJ-3	WELLTOWER INC SR NT		05/11/2020	VARIOUS		1,829,667	1,950,000	1,953,912	1,953,877		(130)		(130)		1,953,747		(124,080)	(124,080)	42,702	01/15/2030
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		12/15/2020	SCHEDULED REDEMPTION		180,000	180,000	178,855	178,889		1,111		1,111		180,000				5,680	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		12/15/2020	SCHEDULED REDEMPTION		180,000	180,000	180,000	180,000						180,000				5,533	06/15/2049
958254-AE-4	WESTERN GAS PARTNERS LP SR NT		09/01/2020	VARIOUS		7,634,625	7,500,000	7,409,175	7,446,239		2,213		2,213		7,448,452		186,173	186,173	97,543	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS LP SR NT		01/08/2020	MORGAN STANLEY CPTL		5,028,000	5,000,000	4,971,750	4,976,019		60		60		4,976,079		51,921	51,921	80,625	03/01/2028
958587-BH-9	WESTERN MASS ELEC CO SR NT		03/01/2020	MATURED		10,000,000	10,000,000	9,964,600	9,999,256		744		744		10,000,000				255,000	03/01/2020
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT		08/24/2020	VARIOUS		2,035,000	2,000,000	1,998,000			101		101		1,998,101		36,899	36,899	51,564	02/01/2030
961214-DG-5	WESTPAC BANKING CORP SR NT	D	03/05/2020	GOLDMAN, SACHS & CO		360,444	350,000	349,984	349,993		1		1		349,994		10,450	10,450	6,479	01/11/2022
961214-EH-2	WESTPAC BANKING CORP SR NT	D	03/27/2020	CREDIT SUISSE SEC LLC		1,986,900	2,000,000	1,999,440	1,999,452		25		25		1,999,477		(12,577)	(12,577)	17,103	02/19/2025
961214-EA-7	WESTPAC BANKING CORP SR NT FRN	D	12/08/2020	WELLS FARGO BANK, N.A.		1,012,546	1,000,000	1,007,130	1,006,748		(1,850)		(1,850)		1,004,899		7,647	7,647	18,828	05/15/2023
96188#-AA-6	WETT HLDGS LLC SR NT		12/31/2020	SCHEDULED REDEMPTION		128,889	128,889	128,889	128,889						128,889				5,208	12/18/2024
962166-BX-1	WEYERHAEUSER CO SR NT		08/13/2020	GOLDMAN, SACHS & CO		1,786,794	1,550,000	1,634,881	1,633,124		(4,602)		(4,602)		1,628,522		158,271	158,271	46,844	11/15/2029
96950F-AD-6	WILLIAMS PARTNERS LP SR NT		03/15/2020	MATURED		5,000,000	5,000,000	4,994,786	4,999,860		140		140		5,000,000				131,250	03/15/2020
970648-AG-6	WILLIS NORTH AMERICA INC CO GUARNT		08/18/2020	GOLDMAN, SACHS & CO		952,984	800,000	799,736	799,764		14		14		799,779		153,206	153,206	33,500	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC CO GUARNT		06/18/2020	BARCLAYS CAPITAL INC		424,696	400,000	399,276	399,295		30		30		399,325		25,371	25,371	9,243	09/15/2029
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		12/01/2020	SCHEDULED REDEMPTION		4,756,574	4,756,574	4,824,950	4,812,274		(55,700)		(55,700)		4,756,574				116,055	01/01/2046
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		12/01/2020	SCHEDULED REDEMPTION		4,599,423	4,599,423	4,708,659	4,674,928		(75,506)		(75,506)		4,599,423				103,015	03/01/2045
98212B-AD-5	WPX ENERGY INC SR NT		07/02/2020	TENDER @ 102.500		8,763,750	8,550,000	8,557,972	8,552,092		(493)		(493)		8,551,599		212,151	212,151	494,475	01/15/2022
383909-AE-8	WR GRACE & CO-CONN CO GUARNT 144A		07/12/2020	CALLED @ 105.415		2,108,302	2,000,000	2,000,000	2,000,000						2,000,000				188,309	10/01/2021
92940P-AF-1	WRKCO INC CO GUARNT		06/30/2020	U.S. BANCORP		991,106	850,000	849,737	849,746		8		8		849,754		141,352	141,352	20,883	06/01/2032
98389B-AW-0	XCEL ENERGY INC SR NT		05/15/2020	MARKETAXESS		4,120,440	4,000,000	3,962,150	3,962,615		1,266		1,266		3,963,881		156,559	156,559	55,467	12/01/2029
98726#-AA-1	YORKTOWN JAZ LLC		12/15/2020	SCHEDULED REDEMPTION		993,158	993,158	993,158	993,158						993,158				17,593	04/15/2039
98978V-AJ-2	ZOETIS INC SR NT		10/13/2020	CALLED @ 100.000		10,000,000	10,000,000	9,986,800	9,997,548		2,214		2,214		9,999,763		237	237	316,250	11/13/2020
98978V-AL-7	ZOETIS INC SR NT		12/08/2020	MARKETAXESS		1,673,290	1,500,000	1,523,630	1,523,446		(2,662)		(2,662)		1,520,784		152,506	152,506	53,917	09/12/2027
98978V-AP-8	ZOETIS INC SR NT SER 30YR		08/20/2020	U.S. BANCORP		2,694,460	2,000,000	2,351,000	2,350,183		(4,824)		(4,824)		2,345,359		349,101	349,101	89,989	08/20/2048
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,468,948,848	5,378,929,307	5,307,828,893	4,966,330,863	30,604	4,458,721		4,489,325	4,369,051	5,365,395,368	(2,890,514)	37,617,513	34,726,999	233,688,220	XXX
C6901L-AH-0	1011778 BC ULC TL B4	A	12/31/2020	VARIOUS		471,569	492,488	491,227	491,245		208		208		491,453		(19,884)	(19,884)	8,049	11/19/2026
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		12/31/2020	SCHEDULED REDEMPTION		23,769	23,769	23,669	23,697		72		72		23,769				828	08/10/2024
02474R-AH-6	ABC SUPPLY TL B		05/29/2020	VARIOUS		963,919	997,500	992,513	992,588		275		275		992,863		(28,944)	(28,944)	14,473	01/15/2027
00100U-AG-7	ADVANCED DISPOSAL SERVICES TERM LOAN		10/30/2020	VARIOUS		6,359,753	6,367,618	6,395,736	6,391,996		(11,887)		(11,887)		6,380,109		(20,356)	(20,356)	97,525	11/10/2023
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		12/01/2020	SCHEDULED REDEMPTION		860,850	860,850	846,403			14,446		14,446		860,850				4,567	09/24/2026
00809D-AQ-7	AES TERM B LOAN		02/04/2020	SCHEDULED REDEMPTION		84,068	84,068	84,518	85,134		(1,065)		(1,065)		84,068				572	05/24/2022
01310T-AX-7	ALBERTSON'S LLC 2019 TL B7		02/05/2020	SCHEDULED REDEMPTION		4,115,774	4,115,774	4,137,827	4,131,159		(15,386)		(15,386)		4,115,774				12,600	11/17/2025
L0174#-AA-1	ALLNEX S A R L TRANCHE B2 TL		12/31/2020	SCHEDULED REDEMPTION		2,838	2,838	2,838	2,838						2,838				63	09/13/2023
01983#-AA-3	ALLNEX USA TRANCHE B3 TL		12/31/2020	SCHEDULED REDEMPTION		2,138	2,138	2,138	2,138						2,138				48	09/13/2023
02079#-9A-1	ALPHA PACKAGING INC MML		02/28/2020	DIRECT PLACEMENT		2,193,750	2,193,750	2,188,266	2,193,046		347		347		2,193,393		357	357	22,255	05/12/2020
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL		12/31/2020	SCHEDULED REDEMPTION		23,625	23,625	23,625							23,625				1,257	11/12/2021
02079#-AD-0	ALPHA PACKAGING INC B3 MML		12/31/2020	SCHEDULED REDEMPTION		39,375	39,375	39,375							39,375				2,095	11/12/2021
02079#-AB-4	ALPHA PACKAGING INC DELAYED DRAW		02/28/2020	DIRECT PLACEMENT		1,326,375	1,326,375	1,326,375	1,326,375						1,326,375				13,456	05/12/2020
001738-AA-7	AMC BUYERS LLC DDTL		05/15/2020	SCHEDULED REDEMPTION		11,665	11,665	11,665	11,665						11,665				404	11/02/2024
00168N-AA-5	AMC BUYERS LLC MML		12/31/2020	SCHEDULED REDEMPTION		57,021	57,021	56,451	56,538		483		483		57,021				2,655	11/02/2024
02376C-AT-2	AMERICAN AIRLINES BARCLAYS REPLACMENT TL		01/30/2020	CITIGROUP GLBL MKT INC		3,410,328	3,414,596	3,428,031	3,423,014		(238)		(238)		3,422,776		(12,448)	(12,448)	15,326	04/28/2023
03852J-AR-2	ARAMARK SERVICES TL B4		12/30/2020	SCHEDULED REDEMPTION		33,750	33,750	34,008			(258)		(258)		33,750				590	01/15/2027
04041E-AC-6	ARISE HLDGS INC MML		12/31/2020	SCHEDULED REDEMPTION		45,000	45,000	44,560	44,554		446		446		45,000				1,755	12/09/2025
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML		10/01/2020	SCHEDULED REDEMPTION		25,000	25,000	24,771	24,824		176		176		25,000				805	06/15/2024
C6448B-AE-9	ARTERRA WINES CANADA 1ST LIEN TL B1	A	04/30/2020	VARIOUS		2,848,661	2,961,832	2,984,046	2,979,663		(1,053)		(1,053)		2,978,610		(129,949)	(129,949)	40,556	12/15/2023
04538F-AC-3	ASPLUNDH TREE EXPERT INITIAL TL		12/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				18	09/04/2027
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3	C	02/12/2020	SCHEDULED REDEMPTION		2,424,162	2,424,162	2,434,902	2,434,073		(9,911)		(9,911)		2,424,162				16,706	01/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07014Q-AK-7	BASS PRO GRP LLC TL B		12/31/2020	SCHEDULED REDEMPTION		6,443	6,443	6,427			16		16		6,443				59	09/25/2024
C9413P-AZ-6	BAUSCH HEALTH AMERICAS TL B		12/31/2020	SCHEDULED REDEMPTION		93,002	93,002	91,723			1,279		1,279		93,002				513	06/01/2025
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML		12/31/2020	SCHEDULED REDEMPTION		24,729	24,729	24,499	24,496		233		233		24,729				629	07/19/2025
08579J-BD-3	BERRY GLOBAL TL W		12/22/2020	SCHEDULED REDEMPTION		1,447,312	1,447,312	1,448,794	1,213,096		(972)		(972)		1,447,312				35,278	10/01/2022
08579J-BE-1	BERRY GLOBAL TL X		12/31/2020	SCHEDULED REDEMPTION		33,331	33,331	33,400	33,396		(65)		(65)		33,331				640	01/19/2024
09259G-AC-7	BLACKSTONE MTG TR TL		07/10/2020	VARIOUS		2,339,013	2,487,516	2,508,784	2,508,496		(1,677)		(1,677)		2,506,818		(167,806)	(167,806)	44,749	04/23/2026
10153K-AC-3	BOULDER SCIENTIFIC CO MML		10/01/2020	SCHEDULED REDEMPTION		22,561	22,561	22,336	22,349		212		212		22,561				897	12/28/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE TL		12/31/2020	SCHEDULED REDEMPTION		18,120	18,120	18,242	18,243		(123)		(123)		18,120				576	06/21/2024
10954B-AC-4	BRILLIO HLDGS INC TL		12/31/2020	SCHEDULED REDEMPTION		45,000	45,000	44,550	44,601		399		399		45,000				1,882	02/06/2025
G1738K-AD-7	BUZZ FINCO LLC CO ASSETS FRN		12/31/2020	SCHEDULED REDEMPTION		1,032	1,032	1,030			3		3		1,032					01/29/2027
12685L-9A-3	CABLE ONE INC CO ASSETS TL B1		03/03/2020	J P MORGAN SEC INC		3,482,143	3,482,143	3,499,554	3,498,923		(715)		(715)		3,498,208		(16,065)	(16,065)	24,078	05/01/2024
12769L-AB-5	CAESARS RESORT COLLECTION TL B		10/30/2020	VARIOUS		5,011,911	5,440,287	5,309,302	5,326,826		12,049		12,049		5,338,875		(326,964)	(326,964)	123,619	10/02/2024
BL3395-93-8	CARNIVAL CORP TL B		12/30/2020	SCHEDULED REDEMPTION		6,892	6,892	7,151			(258)		(258)		6,892				11	06/30/2025
12509N-AC-4	CDI ACQUISITIONCO MML		12/31/2020	SCHEDULED REDEMPTION		150,000	150,000	148,596	148,505		1,495		1,495		150,000				2,820	12/24/2024
16117L-BX-6	CHARTER COMMS OPER TL B2		12/31/2020	VARIOUS		1,558,188	1,552,563	1,561,604	1,544,552		194		194		1,561,794		(3,606)	(3,606)	10,046	02/01/2027
17875L-AL-3	CITYCENTER HLDGS LLC TL		12/31/2020	SCHEDULED REDEMPTION		5,128	5,128	4,795			333		333		5,128				74	04/18/2024
18449E-AE-0	CLEAN HARBORS INITIAL TERM LOAN		11/06/2020	VARIOUS		3,922,686	3,952,099	3,964,547	3,963,634		(2,315)		(2,315)		3,961,319		(38,633)	(38,633)	86,658	06/28/2024
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L		12/31/2020	VARIOUS		1,520,587	1,514,962	1,516,855	1,516,795		(50)		(50)		1,516,746		3,841	3,841	15,727	08/23/2026
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		12/31/2020	SCHEDULED REDEMPTION		12,448	12,448	12,262			187		187		12,448				45	12/27/2024
21718@-AC-1	COP GNAP HLDGS INC DDTL		12/31/2020	SCHEDULED REDEMPTION		22,222	22,222	22,222	22,222						22,222				1,084	11/01/2024
21718@-AB-3	COP GNAP HLDGS INC MML TL A		12/31/2020	SCHEDULED REDEMPTION		37,778	37,778	37,416	37,458		320		320		37,778				1,569	11/01/2024
40416V-AB-1	CORE & MAIN LP TL		11/13/2020	VARIOUS		528,494	532,869	537,455	514,074		(768)		(768)		536,136		(7,642)	(7,642)	16,025	08/01/2024
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML		12/31/2020	SCHEDULED REDEMPTION		3,514	3,514	3,479			35		35		3,514				62	09/24/2026
64072U-AK-8	CSC HLDGS LLC TL B5		10/15/2020	SCHEDULED REDEMPTION		29,943	29,943	28,832	14,519		1,101		1,101		29,943				431	04/15/2027
64072U-AE-2	CSC HOLDINGS MARCH 2017 TL		03/05/2020	VARIOUS		2,870,297	2,925,000	2,932,313	2,930,343		(181)		(181)		2,930,162		(59,865)	(59,865)	29,413	07/15/2025
23918V-AY-0	DAVITA INC TL B		12/31/2020	SCHEDULED REDEMPTION		15,075	15,075	14,830			245		245		15,075				81	08/12/2026
24440T-AB-0	DEERFIELD DAKOTA HOLDING INITIAL TL		04/09/2020	SCHEDULED REDEMPTION		1,965,000	1,965,000	1,977,281	1,974,614		(9,614)		(9,614)		1,965,000				26,585	02/13/2025
BLA056-WL-2	DG-CS MSTR BORROWER LLC		12/01/2020	NATIXIS		15,000,000	15,000,000	15,000,000							15,000,000					09/30/2040
25435#-AB-4	DIMENSIONAL DENTAL MANAGEMENT DDTL		05/18/2020	DIRECT PLACEMENT		6,271	437,811	109,453	109,453						109,453		(103,182)	(103,182)		02/12/2021
25435#-AA-6	DIMENSIONAL DENTAL MANAGEMENT TL A		05/18/2020	DIRECT PLACEMENT		103,019	7,192,053	1,798,013	1,798,013						1,798,013		(1,694,994)	(1,694,994)		02/12/2021
26924@-AB-2	E-TECHNOLOGIES GROUP TL		12/31/2020	SCHEDULED REDEMPTION		105,350	105,350	104,297	104,422		929		929		105,350				5,435	04/08/2024
28047H-AC-2	EDGEWOOD PARTNERS LLC MML		12/31/2020	SCHEDULED REDEMPTION		30,030	30,030	29,938	29,936		95		95		30,030				882	09/08/2024
29273P-AE-3	ENDO PARENT LLC DDTL NON-PIK		12/31/2020	EXCHANGE/VARIOUS		17,627	33,397	17,627	7,579						17,627				414	08/18/2023
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		12/31/2020	SCHEDULED REDEMPTION		666,316	666,316	659,653	660,033		6,283		6,283		666,316				28,801	03/27/2026
31774B-AD-6	FINCO I 2018 REPLACEMENT TL B		09/25/2020	EXCHANGE/VARIOUS		2,646,531	2,643,694	2,648,865	2,647,675		(1,231)		(1,231)		2,646,444		86	86	55,218	12/27/2022
34965#-AC-2	FORTUNE INTL LLC DDTL		09/25/2020	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000				103	01/17/2026
34965#-AB-4	FORTUNE INTL LLC MML		09/25/2020	SCHEDULED REDEMPTION		20,000	20,000	19,800			200		200		20,000				235	01/17/2026
35041@-AA-3	FOUNDATION RISK 1L INITIAL MML		12/31/2020	SCHEDULED REDEMPTION		24,500	24,500	24,255	24,329		171		171		24,500				1,249	11/10/2023
35041@-AC-9	FOUNDATION RISK 1ST LIEN DDTL		12/31/2020	SCHEDULED REDEMPTION		6,000	6,000	6,000	6,000						6,000				306	11/10/2023
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		12/31/2020	SCHEDULED REDEMPTION		9,795	9,795	9,786	8,926		9		9		9,795				361	11/10/2023
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		12/31/2020	SCHEDULED REDEMPTION		9,595	14,081	14,081	9,591		0		0		9,595				340	08/09/2024
35041@-8A-4	FOUNDATION RISK INCRMTL MML		12/31/2020	SCHEDULED REDEMPTION		9,973	9,973	9,873	9,892		81		81		9,973				508	08/09/2024
365556-AW-9	GARDNER DENVER INC TL		12/31/2020	SCHEDULED REDEMPTION		1,253	1,253	1,250			3		3		1,253				3	02/28/2027
36874V-AM-0	GENERAC PWR SYSTEMS INC TL B		01/31/2020	J P MORGAN SEC INC		501,250	500,000	503,125	501,529		(31)		(31)		503,094		(1,844)	(1,844)	10,996	12/11/2026
55316H-AB-1	GENESEE & WYOMING INC TL		12/31/2020	SCHEDULED REDEMPTION		30,000	30,000	28,200			1,800		1,800		30,000				362	12/30/2026
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		12/31/2020	SCHEDULED REDEMPTION		3,482	3,482	3,482	2,661						3,482				146	07/26/2024
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		12/31/2020	SCHEDULED REDEMPTION		27,169	27,169	26,903	21,668		234		234		27,169				1,214	07/26/2024
C7052B-AF-1	GFL ENVIRONMENTAL TL B 1L	A	12/22/2020	EXCHANGE/VARIOUS		246,655	248,111	244,576	245,184		1,211		1,211		246,396		260	260	7,664	05/31/2025
51508P-AG-9	GOLDEN NUGGET 10/16 TL B		07/22/2020	VARIOUS		1,471,686	1,815,631	1,818,414	1,817,460		28		28		1,817,488		(345,801)	(345,801)	50,764	10/04/2023
38216@-AB-4	GOOD2GROW LLC MML		08/18/2020	SCHEDULED REDEMPTION		534,379	534,379	529,035	529,430		4,949		4,949		534,379				23,369	11/16/2024
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L		12/31/2020	VARIOUS		35,464	35,464	35,553	44,188		(107)		(107)		35,464				1,008	07/02/2025
41024J-AB-0	HANDGARDS LLC MML		12/31/2020	SCHEDULED REDEMPTION		15,000	15,000	14,700			300		300		15,000				157	10/14/2026
40412Z-BA-0	HCA INC CO ASSETS TL B12		12/31/2020	SCHEDULED REDEMPTION		50,125	50,125	50,063			63		63		50,125				501	03/13/2025
43162T-AK-6	HILLMAN GRP TL B	C	12/31/2020	VARIOUS		1,938,150	2,018,150	1,987,878			3,125		3,125		1,991,003		(52,853)	(52,853)	53,944	05/31/2025
44332E-AP-1	HUB INTERNATIONAL INITIAL TL		07/16/2020	VARIOUS		927,853	961,329	952,829	953,208		796		796		954,004		(26,150)	(26,150)	40,341	04/25/2025
45320*-AB-4	IMPLEMENTATION MANAGEMENT DDTL		10/15/2020	SCHEDULED REDEMPTION		3,969,074	3,969,074	3,969,074	3,969,074						3,969,074				211,912	12/23/2023

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
45320*-AA-6	IMPLEMENTATION MANAGEMENT MML TL		10/15/2020	SCHEDULED REDEMPTION		963,934	963,934	954,295	957,040		6,894		6,894		963,934				47,127	12/23/2023
44969C-BJ-8	IQVIA INC TL B3		12/31/2020	SCHEDULED REDEMPTION		40,506	40,506	40,658	40,657		(150)		(150)		40,506				968	06/11/2025
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		10/01/2020	SCHEDULED REDEMPTION		27,329	27,329	27,329	27,329						27,329				115	03/22/2024
48283*-AA-5	KABAFUSION HLDGS LLC MML		12/31/2020	SCHEDULED REDEMPTION		96,250	96,250	95,769	95,823		427		427		96,250				4,448	01/28/2025
72584D-AE-4	KFC HOLDING NEW TERM LOAN B		12/31/2020	VARIOUS		24,625	24,625	24,846	30,921		(218)		(218)		24,625				465	04/03/2025
50082#-AC-6	KRAMER LABORATORIES INC INCRMNTL MML		12/31/2020	SCHEDULED REDEMPTION		2,740	2,740	2,699			41		41		2,740				40	06/22/2024
50082#-AA-0	KRAMER LABORATORIES INC MML		12/31/2020	SCHEDULED REDEMPTION		45,725	45,725	45,268	45,359		366		366		45,725				2,652	06/22/2024
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		12/31/2020	SCHEDULED REDEMPTION		40,000	40,000	40,200	40,199		(199)		(199)		40,000				722	10/17/2026
50219N-AC-5	LSCS HLDGS INC. MML		12/31/2020	SCHEDULED REDEMPTION		8,314	8,314	8,272	8,276		38		38		8,314				377	03/16/2025
50219N-AE-1	LSCS HOLDINGS INC DDTL		12/31/2020	SCHEDULED REDEMPTION		1,717	1,717	1,717	1,717						1,717				78	03/16/2025
55282C-AB-2	MAG DS CORP MML		04/01/2020	SCHEDULED REDEMPTION		5,169,775	5,169,775	5,126,169	5,124,452		45,323		45,323		5,169,775				85,053	06/06/2025
56377@-AA-3	MANNA PRO PRODUCTS LLC		12/10/2020	SCHEDULED REDEMPTION		4,083,334	4,083,334	4,022,084	4,039,023		44,311		44,311		4,083,334				279,985	12/08/2023
56377@-AB-1	MANNA PRO PRODUCTS LLC DELAYED DRAW		12/10/2020	SCHEDULED REDEMPTION		829,166	829,166	829,166	829,166						829,166				56,857	12/08/2023
57163K-AH-1	MARRIOTT OWNERSHIP RESORTS NEW TL B		03/31/2020	VARIOUS		223,375	248,125	247,068	247,080		72		72		247,152		(23,777)	(23,777)	2,323	08/29/2025
55292S-AB-5	MBS HLDGS INC MML		05/11/2020	SCHEDULED REDEMPTION		86,273	86,273	85,929	85,922		351		351		86,273				1,189	07/02/2023
58446H-AR-3	MEDIACOM TRANCHE N TERM LOAN		12/31/2020	SCHEDULED REDEMPTION		3,083,267	3,083,267	3,100,224	3,093,370		(10,103)		(10,103)		3,083,267				21,842	02/15/2024
55303K-AC-7	MGM GROWTH PROPERTIES TL B		02/14/2020	VARIOUS		2,493,141	2,493,141	2,502,934	2,503,277		(10,136)		(10,136)		2,493,141				11,765	04/25/2023
59501N-AJ-8	MICROCHIP TECHNOLOGY INITIAL TL		12/18/2020	SCHEDULED REDEMPTION		4,920,897	4,920,897	4,875,706	4,865,904		54,993		54,993		4,920,897				125,520	05/24/2025
59828*-AB-2	MIDWEST CAN COMPANY LLC INITIAL TL		03/02/2020	SCHEDULED REDEMPTION		1,083,500	1,083,500	1,075,208	1,075,129		8,371		8,371		1,083,500				12,916	04/11/2024
60725#-AA-2	MOBILE COMMS AMERICA MML		09/30/2020	SCHEDULED REDEMPTION		45,041	45,041	44,828	44,834		208		208		45,041				1,952	03/04/2025
60848*-AB-6	MOLD-RITE PLASTICS LLC		12/31/2020	SCHEDULED REDEMPTION		2,595	2,595	2,582	2,588		7		7		2,595				144	12/14/2021
55357G-AF-4	MSHC INC MML		10/30/2020	VARIOUS		5,966,995	5,966,995	5,964,412	5,964,114		2,881		2,881		5,966,995				304,781	07/31/2023
63108E-AB-4	NASCAR HLDGS INC TL B		12/31/2020	SCHEDULED REDEMPTION		136,330	136,330	137,352	137,348		(1,018)		(1,018)		136,330				4,173	10/18/2026
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		12/31/2020	SCHEDULED REDEMPTION		30,300	30,300	30,164	30,193		107		107		30,300				828	06/02/2024
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT		12/31/2020	SCHEDULED REDEMPTION		57,867	57,867	57,867							57,867				2,553	02/01/2022
62898@-AC-7	NDC INTERMEDIATE HLDGS DDTL		08/14/2020	SCHEDULED REDEMPTION		31,747	31,747	31,747	31,747						31,747				1,108	02/01/2022
62898@-AB-9	NDC INTERMEDIATE HLDGS MML		08/14/2020	SCHEDULED REDEMPTION		5,376	5,376	5,323	5,346		30		30		5,376				187	02/01/2022
64431#-AC-5	NEW ERA TECHNOLOGY DDTL		12/31/2020	SCHEDULED REDEMPTION		10,063	10,063	10,063	10,063						10,063				482	09/24/2025
64431#-AB-7	NEW ERA TECHNOLOGY MML		12/31/2020	SCHEDULED REDEMPTION		34,937	34,937	34,762	34,769		168		168		34,937				1,920	09/24/2025
62914D-AB-2	NGS US FINCO LLC MML		12/31/2020	SCHEDULED REDEMPTION		11,311	11,311	11,255	11,262		49		49		11,311				407	10/01/2025
65340M-AN-3	NIACET CORPORATION MML		09/24/2020	SCHEDULED REDEMPTION		112,757	112,757	112,193	112,201		556		556		112,757				3,950	02/01/2024
62922E-9A-1	NJEYE LLC DDTL		01/21/2020	VARIOUS		862,343	1,295,521	862,343	1,295,521						862,343				6,681	09/14/2024
62922E-AC-8	NJEYE LLC MML		10/01/2020	SCHEDULED REDEMPTION		34,291	34,291	33,995	34,008		283		283		34,291				355	09/14/2024
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		12/31/2020	SCHEDULED REDEMPTION		60,000	60,000	59,400	59,473		527		527		60,000				3,373	01/23/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		12/31/2020	SCHEDULED REDEMPTION		3,114	3,114	3,105	2,273		8		8		3,114				153	06/06/2025
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		12/31/2020	SCHEDULED REDEMPTION		39,310	39,310	38,917	38,947		364		364		39,310				2,052	06/06/2025
66573Q-A*-8	NORTHERN STAR INDUSTRIES		12/31/2020	SCHEDULED REDEMPTION		16,204	16,204	16,065	16,080		123		123		16,204				644	03/28/2025
66989B-AC-5	NOVARIA HLDGS LLC MML		01/27/2020	SCHEDULED REDEMPTION		5,789,948	5,789,948	5,732,049	5,736,968		52,980		52,980		5,789,948				55,081	12/19/2024
62890H-AC-9	NS412 LLC MML		12/31/2020	SCHEDULED REDEMPTION		60,000	60,000	59,400	59,450		550		550		60,000				3,009	05/06/2025
62943X-AJ-6	NVA HOLDINGS TL B3		02/19/2020	SCHEDULED REDEMPTION		3,473,618	3,473,618	3,477,646	3,477,645		(4,026)		(4,026)		3,473,618				30,847	02/02/2025
68248K-AC-8	ONE WORLD FITNESS PFF TL		12/31/2020	SCHEDULED REDEMPTION		58,777	58,777	58,243	58,248		529		529		58,777				1,919	03/29/2025
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML		10/01/2020	SCHEDULED REDEMPTION		2,105	2,105	2,084			21		21		2,105				7	07/08/2025
67103*-AA-3	ONS MSO LLC MML		10/01/2020	SCHEDULED REDEMPTION		25,166	25,166	24,914	24,930		236		236		25,166				894	07/08/2025
68558U-AE-6	ORBIT PURCHASER LLC B		12/31/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,867		133		133		15,000				734	10/19/2024
68558U-AC-0	ORBIT PURCHASER LLC DDTL		12/31/2020	SCHEDULED REDEMPTION		13,548	13,548	13,548	13,548						13,548				663	10/18/2024
68558U-AD-8	ORBIT PURCHASER LLC MML		12/31/2020	SCHEDULED REDEMPTION		46,452	46,452	45,987	46,059		393		393		46,452				2,273	10/19/2024
12505M-AF-3	OUTFRONT MEDIA CAPITAL TL		12/04/2020	MORGAN STANLEY CPTL		766,646	787,313	788,577	788,591		(167)		(167)		788,425		(21,778)	(21,778)	19,204	11/18/2026
69315J-AD-5	PAI HOLDCO INC DDTL		10/29/2020	SCHEDULED REDEMPTION		1,075,632	1,075,632	1,075,632	1,075,632						1,075,632				49,829	01/05/2025
69315J-AC-7	PAI HOLDCO INC MML		10/29/2020	SCHEDULED REDEMPTION		2,843,710	2,843,710	2,840,906	2,840,493		3,217		3,217		2,843,710				131,761	01/05/2025
70359M-AB-7	PAULAS CHOICE ACQUISITION CO MML		11/17/2020	SCHEDULED REDEMPTION		2,387,953	2,387,953	2,376,832	2,376,281		11,672		11,672		2,387,953				95,254	10/15/2023
71584#-AA-9	PET SUPPLIES PLUS LLC MML		12/31/2020	SCHEDULED REDEMPTION		55,477	55,477	54,991	54,989		488		488		55,477				1,888	07/30/2025
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		12/31/2020	VARIOUS		1,990,967	2,030,967	2,035,348	2,018,881		239		239		2,034,171		(43,205)	(43,205)	29,088	08/18/2022
72431H-AB-6	PLY GEM MIDCO TL B 1L		07/28/2020	VARIOUS		2,460,177	2,491,158	2,486,234	2,487,067		379		379		2,487,446		(27,269)	(27,269)	68,588	04/12/2025
73178T-AC-3	POLYMER SOLUTIONS GRP MML		12/31/2020	SCHEDULED REDEMPTION		45,455	45,455	45,015	45,003		451		451		45,455				1,178	11/26/2026
73955H-AB-0	PRAIRIE ECI ACQUIROR LP INITIAL TL		05/07/2020	VARIOUS		733,756	950,000	964,250	963,464		(933)		(933)		962,531		(228,775)	(228,775)	74,289	03/11/2026
743760-AA-7	PROTEIN FOR PETS OPCO MML		08/20/2020	VARIOUS		323,064	323,064	319,547	327,076		3,339		3,339		323,064				17,407	11/30/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74588Y-A*-1	PUMA INT'L FINANCE SA	D	12/15/2020	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,243,125	1,245,772		4,228		4,228		1,250,000				57,367	09/14/2022
75008Q-AL-0	RACKSPACE HOSTING TL B 2017		12/31/2020	SCHEDULED REDEMPTION		7,732	7,732	7,568			164		164		7,732				2,827	11/03/2023
76168J-AR-7	RBS GLOBAL 2019 REFINANCING TL B		03/10/2020	CREDIT SUISSE SEC LLC		2,465,625	2,500,000	2,515,400	2,517,441		(744)		(744)		2,516,697		(51,072)	(51,072)	21,053	08/21/2024
76121Q-AC-0	RESOURCE LABEL GRP LLC MML		10/01/2020	SCHEDULED REDEMPTION		104,843	104,843	103,824	104,086		756		756		104,843				4,587	05/26/2023
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L		12/31/2020	SCHEDULED REDEMPTION		448,691	448,691	450,374			(1,683)		(1,683)		448,691				4,092	02/04/2027
784932-A*-6	SABA SOFTWARE INC MML		04/22/2020	SCHEDULED REDEMPTION		4,666,257	4,666,257	4,607,929	4,628,690		37,568		37,568		4,666,257				88,572	05/01/2023
48268J-AC-8	SARAH LEE MML		12/31/2020	SCHEDULED REDEMPTION		44,083	44,083	43,642	39,759		408		408		44,083				1,719	07/30/2025
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		12/31/2020	SCHEDULED REDEMPTION		63,433	63,433	62,647			786		786		63,433				772	04/11/2025
80585B-AA-1	SCALED AGILE HLDGS MML		12/31/2020	SCHEDULED REDEMPTION		29,282	29,282	29,002	23,445		296		296		29,282				392	06/28/2024
78488C-AG-5	SEAWORLD PARKS & ENTERTA TL B5 1L		10/09/2020	VARIOUS		233,932	248,087	248,397	248,371		(54)		(54)		248,318		(14,386)	(14,386)	8,107	03/31/2024
78453J-AC-0	SMG US MIDCO 2 1ST LIEN INITIAL TL		01/24/2020	EXCHANGE		2,728,005	2,701,875	2,735,648	2,728,005		(283)		(283)		2,727,723		283	283	8,645	01/23/2025
83174#-9A-1	SMILE DOCTORS LLC DELAYED DRAW		01/31/2020	DIRECT PLACEMENT		194,254	194,254	194,254	194,254						194,254				2,404	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC MML		12/31/2020	SCHEDULED REDEMPTION		29,213	29,213	29,117	26,945		88		88		29,213				1,215	10/06/2022
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		12/31/2020	SCHEDULED REDEMPTION		1,950	1,950	1,950							1,950				62	09/23/2025
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		12/31/2020	SCHEDULED REDEMPTION		45,000	45,000	44,550	44,565		435		435		45,000				2,005	09/23/2025
78484*-AA-9	SPI LLC MML		12/31/2020	SCHEDULED REDEMPTION		109,424	109,424	108,592	108,539		885		885		109,424				317	11/01/2023
84850X-AG-7	SPIN HOLDCO INC TL B		12/31/2020	SCHEDULED REDEMPTION		24,087	24,087	23,700	23,674		414		414		24,087				469	11/14/2022
85208E-AB-6	SPRINT COMMUNICATIONS INITIAL TERM LOAN		04/01/2020	SCHEDULED REDEMPTION		5,884,872	5,884,872	5,881,038	5,879,715		5,157		5,157		5,884,872				61,496	02/02/2024
85208E-AD-2	SPRINT COMMUNICATIONS TL B 1L		04/01/2020	SCHEDULED REDEMPTION		496,241	496,241	493,139	493,395		2,846		2,846		496,241				5,961	02/03/2024
78466Y-AM-0	SRS DISTRIBUTION INC TL B		10/30/2020	SCHEDULED REDEMPTION		3,778	3,778	3,759			19		19		3,778				47	05/23/2025
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		10/30/2020	VARIOUS		3,917,859	4,039,109	3,928,802	3,926,454		11,030		11,030		3,941,243		(23,384)	(23,384)	90,538	05/24/2025
78466D-BF-0	SS&C TECHNOLOGIES TL B5		12/31/2020	VARIOUS		1,498,028	1,527,519	1,532,826	1,507,200		(555)		(555)		1,532,222		(34,194)	(34,194)	43,029	04/16/2025
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		12/31/2020	SCHEDULED REDEMPTION		60,000	60,000	59,400	59,433		567		567		60,000				3,872	08/26/2024
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	12/31/2020	SCHEDULED REDEMPTION		1,285,908	1,285,908	1,290,262	1,053,820		(4,261)		(4,261)		1,285,908				38,851	07/10/2025
86614D-AH-1	SUMMIT MATERIALS TL B		12/30/2020	SCHEDULED REDEMPTION		2,564	2,564	2,532			32		32		2,564				9	11/21/2024
87583F-AJ-7	TANK HOLDING CORP TL		12/31/2020	SCHEDULED REDEMPTION		14,250	14,250	14,303			(53)		(53)		14,250				316	03/26/2026
B9000T-BF-1	TELENET FINANCING TL AN		01/31/2020	SCHEDULED REDEMPTION		500,000	500,000	492,500	493,510		6,490		6,490		500,000				2,535	08/15/2026
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		12/31/2020	VARIOUS		757,673	767,048	757,573			292		292		757,865		(192)	(192)	5,136	10/01/2026
69323#-AC-5	THE PROMPTCARE COS DDTL 1		12/31/2020	SCHEDULED REDEMPTION		6,545	6,545	6,480			65		65		6,545				181	12/30/2025
69323#-AB-7	THE PROMPTCARE COS MML		12/31/2020	SCHEDULED REDEMPTION		46,909	46,909	46,440			469		469		46,909				1,295	12/30/2025
87250Y-AC-3	TI ACQUISITION NC MML		12/31/2020	SCHEDULED REDEMPTION		45,000	45,000	44,663			338		338		45,000				843	03/19/2027
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE		12/31/2020	SCHEDULED REDEMPTION		302,961	302,961	299,931	300,409		2,551		2,551		302,961				12,059	11/22/2024
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN	D	10/26/2020	SCHEDULED REDEMPTION		2,352,941	2,352,941	2,352,941	2,342,928		10,012		10,012		2,352,941				145,076	07/25/2024
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		12/31/2020	SCHEDULED REDEMPTION		167,042	167,042	167,600	167,607		(565)		(565)		167,042				3,882	11/13/2026
89364M-BN-3	TRANSDIGM INC TERM E LOAN		02/06/2020	EXCHANGE		2,201,775	2,210,625	2,199,572	2,201,650		148		148		2,201,798		(22)	(22)	9,712	05/14/2025
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		12/31/2020	SCHEDULED REDEMPTION		26,804	26,804	26,416			388		388		26,804				416	05/30/2025
89364M-BM-5	TRANSDIGM INC TL G 1L		02/06/2020	EXCHANGE		487,677	496,203	486,899	487,538		164		164		487,702		(25)	(25)	2,180	08/22/2024
89388H-AB-3	TRANSPORTATION INSIGHT MML		12/31/2020	SCHEDULED REDEMPTION		19,450	19,450	19,281	19,283		168		168		19,450				518	12/18/2024
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		12/31/2020	SCHEDULED REDEMPTION		30,000	30,000	30,108	30,110		(110)		(110)		30,000				441	09/13/2026
90470C-AG-0	UNIFIED PHYSICIAN DDTL		12/18/2020	VARIOUS		3,430,500	3,430,500	3,430,500	3,430,500						3,430,500				225,380	11/27/2023
90470C-AH-8	UNIFIED PHYSICIAN MML		12/18/2020	SCHEDULED REDEMPTION		1,910,400	1,910,400	1,894,475	1,893,538		16,862		16,862		1,910,400				121,726	11/27/2023
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		12/31/2020	SCHEDULED REDEMPTION		40,000	40,000	40,300	40,260		(260)		(260)		40,000				721	10/31/2025
91335P-AH-2	UNIVAR USA INC TL B5		12/31/2020	SCHEDULED REDEMPTION		7,494	7,494	7,388	4,988		106		106		7,494				80	07/01/2026
90351H-AB-4	US FOODS INITIAL TERM LOAN		12/31/2020	SCHEDULED REDEMPTION		18,404	18,404	18,413	18,413		(9)		(9)		18,404				215	06/27/2023
90372B-AA-7	US RADIOLOGY SPCLST INITIAL MML NON-PIK		12/15/2020	SCHEDULED REDEMPTION		2,104,510	2,104,510	2,088,726	2,091,754		12,756		12,756		2,104,510				157,862	01/01/2024
90373*-AA-8	US RADIOLOGY SPECIALISTS INC - USIOS MML		12/15/2020	SCHEDULED REDEMPTION		5,049,251	5,049,251	5,023,274	5,021,728		27,523		27,523		5,049,251				378,762	01/01/2024
90372B-AB-5	US RADIOLOGY SPECIALISTS INC ADDTNL MML		12/15/2020	SCHEDULED REDEMPTION		265,748	265,748	264,377	264,295		1,453		1,453		265,748				19,935	01/01/2024
91865F-AG-4	VACO HOLDINGS LLC MML		11/12/2020	SCHEDULED REDEMPTION		642,136	642,136	639,220	639,329		2,807		2,807		642,136				27,127	11/09/2023
C9413P-BB-8	VALEANT PHARMACEUTICAL INCRMNTL TL		12/31/2020	SCHEDULED REDEMPTION		535,526	535,526	531,653	531,747		3,780		3,780		535,526				14,194	06/01/2025
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		12/31/2020	SCHEDULED REDEMPTION		4,902	4,902	4,902							4,902				56	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		12/31/2020	SCHEDULED REDEMPTION		29,484	29,484	29,200	29,204		280		280		29,484				1,012	07/25/2026
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS		12/30/2020	SCHEDULED REDEMPTION		3,622,708	3,622,708	3,586,480	3,596,466		26,242		26,242		3,622,708				268,566	12/07/2023
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML		02/28/2020	SCHEDULED REDEMPTION		133,333	133,333	132,000	132,023		1,310		1,310		133,333				1,564	09/30/2026
93625#-AB-2	WARRIOR ACQUISITIONS MML		12/31/2020	SCHEDULED REDEMPTION		2,949	2,949	2,912			37		37		2,949				54	09/16/2026
G9553B-AB-6	WESTERN BIRCH CO		12/01/2020	CREDIT SUISSE SEC LLC		15,000,000	15,000,000	15,000,000							15,000,000					10/02/2028
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		12/31/2020	SCHEDULED REDEMPTION		36,000	36,000	35,723	35,726		274		274		36,000				1,460	12/05/2024

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
92937J-AM-5	WP CPP HLDGS TL		09/30/2020	VARIOUS		2,165,760	2,500,000	2,487,506	2,487,578		2,140		2,140		2,489,717		(323,957)	(323,957)	101,052	04/30/2025
98919M-AM-7	ZAYO GRP LLC CO ASSETS TL B1		03/09/2020	SCHEDULED REDEMPTION		2,487,212	2,487,212	2,498,094	2,496,144		(8,932)		(8,932)		2,487,212				17,679	01/19/2021
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						201,802,595	211,932,089	205,254,728	170,437,739		375,933		375,933		205,646,791		(3,844,196)	(3,844,196)	4,720,928	XXX
8399997. Total - Bonds - Part 4						6,221,461,355	6,135,081,951	6,025,458,872	5,608,537,166	30,604	7,173,788		7,204,391	4,369,051	6,118,727,354	(2,890,514)	36,798,033	33,907,519	246,889,156	XXX
8399998. Total - Bonds - Part 5						1,444,975,325	1,354,220,827	1,430,573,942			600,590		600,590		1,431,423,533		11,885,255	11,885,255	11,541,578	XXX
8399999. Total - Bonds						7,666,436,680	7,489,302,778	7,456,032,814	5,608,537,166	30,604	7,774,377		7,804,981	4,369,051	7,550,150,887	(2,890,514)	48,683,288	45,792,774	258,430,734	XXX
949746-PM-7	WELLS FARGO & CO PERP JR SUB FRN SER K		03/16/2020	CALLED @ 100.000	3,000,000.000	3,000,000	2.00	3,199,688	3,199,688						3,199,689		(199,688)	(199,688)	43,053	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	3,199,688	3,199,688						3,199,689		(199,688)	(199,688)	43,053	XXX
8999997. Total - Preferred Stocks - Part 4						3,000,000	XXX	3,199,688	3,199,688						3,199,689		(199,688)	(199,688)	43,053	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						3,000,000	XXX	3,199,688	3,199,688						3,199,689		(199,688)	(199,688)	43,053	XXX
203485-10-7	COMMUNITY BANK OF THE BAY SER A		12/08/2020	EXCHANGE	10,000.000	20,500		20,500	72,500	(52,000)			(52,000)		20,500					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,500	XXX	20,500	72,500	(52,000)			(52,000)		20,500					XXX
313786-10-5	FHLB TOPEKA CLASS A		11/27/2020	EXCHANGE/VARIOUS	11,916.000	1,191,600		1,191,600	518,100						1,191,600					
313786-2#-1	FHLB TOPEKA CLASS B		10/01/2020	EXCHANGE	20,916.000	2,091,600		2,091,600	1,228,180						2,091,600					
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,283,200	XXX	3,283,200	1,746,280						3,283,200					XXX
69480V-56-8	INTL EQUITY INCOME		01/10/2020	DIRECT PLACEMENT	1.000	10		10	10	0			0		10		0	0		
G6S69S-10-6	PACIFIC ASSET MGMT SR LOAN FND USD CAP		06/29/2020	DIRECT PLACEMENT	415,704.290	48,984,145		41,570,429	50,379,203	(8,810,934)			(8,810,934)		41,584,770		7,403,693	7,403,693		
69448A-23-5	PACIFIC FUNDS DIVERSIFIED INCOME ADVISOR		10/08/2020	DIRECT PLACEMENT	2,843,869.365	28,383,509		28,445,529	29,832,190	(1,386,660)			(1,386,660)		28,445,529		(62,020)	(62,020)		
69434K-30-4	PACIFIC GLBL INTL		10/30/2020	CALLED @ 22.304	992,851.000	22,144,600		24,999,988	26,033,943	(1,033,955)			(1,033,955)		24,999,988		(2,855,388)	(2,855,388)	487,870	
69434K-10-6	PACIFIC GLBL US EQUITY INC		10/30/2020	CALLED @ 25.076	1,046,850.000	26,251,232		26,800,520	29,498,872	(2,698,352)			(2,698,352)		26,800,520		(549,288)	(549,288)	602,087	
69447T-87-0	PF MID-CAP EQUITY		08/03/2020	DIRECT PLACEMENT	884,918.895	9,500,657		10,080,718	11,096,883	(1,016,165)			(1,016,165)		10,080,718		(580,061)	(580,061)		
69448A-29-2	PF SMALL CAP GROWTH, ADVISOR		07/31/2020	DIRECT PLACEMENT	284,161.749	3,252,183		2,637,021	3,486,665	(849,644)			(849,644)		2,637,021		615,162	615,162		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						138,516,337	XXX	134,534,216	150,327,765	(15,795,709)			(15,795,709)		134,548,557		3,972,098	3,972,098	1,089,958	XXX
P7400*-10-4	PACIFIC LIFE REINSURANCE COMPANY II LTD		11/25/2020	RETURN OF CAPITAL	1,000.000	5,451,460		5,500,000	6,175,584	(675,584)			(675,584)		5,500,000		(48,540)	(48,540)		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						5,451,460	XXX	5,500,000	6,175,584	(675,584)			(675,584)		5,500,000		(48,540)	(48,540)		XXX
9799997. Total - Common Stocks - Part 4						147,271,498	XXX	143,337,916	158,322,129	(16,523,294)			(16,523,294)		143,352,257		3,923,559	3,923,559	1,089,958	XXX
9799998. Total - Common Stocks - Part 5						57,986,330	XXX	57,952,574							57,952,574		33,756	33,756	1,099,591	XXX
9799999. Total - Common Stocks						205,257,828	XXX	201,290,490	158,322,129	(16,523,294)			(16,523,294)		201,304,831		3,957,315	3,957,315	2,189,548	XXX
9899999. Total - Preferred and Common Stocks						208,257,828	XXX	204,490,178	161,521,817	(16,523,294)			(16,523,294)		204,504,520		3,757,627	3,757,627	2,232,602	XXX
9999999 - Totals						7,874,694,508	XXX	7,660,522,992	5,770,058,983	(16,492,690)	7,774,377		(8,718,312)	4,369,051	7,754,655,407	(2,890,514)	52,440,915	49,550,401	260,663,336	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912803-EH-2	STRIP PRINC ZERO		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	100,000	72,270	74,074	72,289		20		20			1,785	1,785		
912833-4T-4	STRIPS ZERO		06/09/2020	DIRECT PLACEMENT	06/11/2020	J P MORGAN SEC INC	11,940,000	10,750,298	10,676,867	10,751,077		779		779			(74,210)	(74,210)		
912833-4X-5	STRIPS ZERO		06/09/2020	DIRECT PLACEMENT	06/11/2020	J P MORGAN SEC INC	3,250,000	2,825,709	2,801,988	2,825,942		233		233			(23,955)	(23,955)		
912833-QB-9	STRIPS ZERO		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	14,000,000	13,392,414	13,415,640	13,394,022		1,608		1,608			21,618	21,618		
912810-RL-4	TSY INFL IX N/B		07/21/2020	DIRECT PLACEMENT	07/27/2020	BARCLAYS CAPITAL INC	1,450,000	1,813,544	2,022,786	1,813,225		(319)		(319)			209,561	209,561	5,335	4,879
912828-5W-6	TSY INFL IX N/B		07/21/2020	DIRECT PLACEMENT	07/27/2020	BARCLAYS CAPITAL INC	100,000	115,088	117,407	115,052		(36)		(36)			2,355	2,355	31	442
912803-BM-4	US TREAS BD STRIPPED PRIN PMT SER SO		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	4,700,000	4,547,410	4,551,621	4,547,816		406		406			3,805	3,805		
912810-PU-6	US TREAS BOND		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	1,004,000	1,656,247	1,663,032	1,655,560		(687)		(687)			7,472	7,472	10,095	8,185
912810-PW-2	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	671,000	1,049,826	1,055,986	1,049,062		(764)		(764)			6,924	6,924	13,226	12,097
912810-PX-0	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	111,000	176,325	177,392	176,261		(64)		(64)			1,131	1,131	1,004	814
912810-QB-7	US TREASURY NT		06/09/2020	DIRECT PLACEMENT	06/11/2020	J P MORGAN SEC INC	200,000	308,246	308,344	308,204		(42)		(42)			140	140	647	393
912810-QD-3	US TREASURY NT		06/09/2020	DIRECT PLACEMENT	06/11/2020	CITIGROUP SEC INC	1,795,000	2,812,857	2,809,736	2,812,473		(383)		(383)			(2,737)	(2,737)	5,975	3,628
912810-RS-9	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	1,297,000	1,633,587	1,661,173	1,633,378		(209)		(209)			27,795	27,795	6,520	5,287
912810-RU-4	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	1,597,000	2,154,952	2,189,387	2,154,613		(339)		(339)			34,774	34,774	9,233	7,486
912810-RV-2	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	23,000	31,778	32,286	31,773		(5)		(5)			513	513	311	284
912810-SA-7	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	1,420,000	1,974,964	2,007,969	1,974,643		(321)		(321)			33,325	33,325	19,193	17,555
912810-SC-3	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	492,000	700,226	711,863	700,107		(118)		(118)			11,755	11,755	3,092	2,507
912810-SD-1	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	1,580,000	2,205,982	2,243,353	2,205,627		(354)		(354)			37,726	37,726	21,356	19,533
912810-SH-2	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	4,969,000	6,829,563	6,948,836	6,828,550		(1,012)		(1,012)			120,286	120,286	28,727	23,292
912810-SJ-8	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	VARIOUS	7,708,000	9,325,129	9,456,345	9,324,443		(686)		(686)			131,902	131,902	69,168	63,083
912810-SK-5	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	VARIOUS	17,684,000	21,721,701	21,906,205	21,720,602		(1,099)		(1,099)			185,603	185,603	39,390	26,351
912810-SL-3	US TREASURY NT		03/12/2020	J P MORGAN SECURITIES INC	06/05/2020	J P MORGAN SEC INC	500,000	593,359	533,906	592,743		(617)		(617)			(58,837)	(58,837)	3,132	742
912810-SN-9	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	J P MORGAN SEC INC	6,900,000	6,754,990	6,892,453	6,755,065		75		75			137,388	137,388	17,344	14,063
912828-2R-0	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	1,476,000	1,657,588	1,658,886	1,657,103		(485)		(485)			1,783	1,783	14,963	13,685
912828-4L-1	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	3,100,000	3,322,329	3,318,938	3,320,809		(1,520)		(1,520)			(1,872)	(1,872)	20,618	17,374
912828-4V-9	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	2,429,000	2,876,847	2,878,745	2,875,803		(1,043)		(1,043)			2,941	2,941	31,464	28,778
912828-M8-0	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	200,000	208,723	208,516	208,652		(71)		(71)			(136)	(136)	634	481
912828-V9-8	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	1,750,000	1,954,463	1,955,488	1,953,874		(589)		(589)			1,615	1,615	17,740	16,226
912828-YS-3	US TREASURY NT		07/21/2020	DIRECT PLACEMENT	07/27/2020	BANK OF AMERICA NA	3,146,000	3,475,223	3,481,246	3,474,569		(654)		(654)			6,677	6,677	11,071	8,976
912828-Z2-9	US TREASURY NT		06/09/2020	DIRECT PLACEMENT	06/11/2020	J P MORGAN SEC INC	260,000	268,993	268,775	268,965		(28)		(28)			(190)	(190)	1,596	1,479
912828-Z9-4	US TREASURY NT		07/21/2020	VARIOUS	07/27/2020	VARIOUS	6,455,000	6,957,869	6,975,036	6,956,108		(1,761)		(1,761)			18,929	18,929	28,222	23,380
912828-ZL-7	US TREASURY NT		06/09/2020	DIRECT PLACEMENT	06/11/2020	J P MORGAN SEC INC	305,000	306,031	306,120	306,029		(2)		(2)			91	91	134	99
0599999. Subtotal - Bonds - U.S. Governments							102,612,000	114,474,528	115,310,397	114,464,440		(10,089)		(10,089)			845,958	845,958	380,220	321,098
29874Q-DA-9	EUROPEAN BK RECON & DEV SR NT SER GMTN	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	170,000	175,385	174,367	175,196		(188)		(188)			(829)	(829)	1,144	843
298785-HH-2	EUROPEAN INV BANK SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	310,000	321,145	319,030	320,760		(385)		(385)			(1,730)	(1,730)	2,054	1,473
302154-CK-3	EXPORT-IMPORT BANK KOREA SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	280,000	288,595	286,930	288,274		(320)		(320)			(1,344)	(1,344)	3,337	2,695
455780-CS-3	REPUBLIC OF INDONESIA SR NT	D	04/06/2020	DEUTSCHE BANK SECURITIES	04/13/2020	SEAPORT GLBL HOLDINGS	5,000,000	4,978,650	5,008,960	4,978,650							30,310	30,310		
698299-BM-5	REPUBLIC OF PANAMA SR NT	D	03/26/2020	HSBC SECURITIES INC	05/21/2020	JEFFERIES LLC	3,000,000	3,000,000	3,567,000	3,000,000							567,000	567,000	20,625	
698299-BN-3	REPUBLIC OF PANAMA SR NT	D	09/22/2020	GOLDMAN, SACHS & CO	11/01/2020	TRANSFER TO SA	12,000,000	12,000,000	12,000,000	12,000,000									24,021	
46513J-B5-9	STATE OF ISRAEL SR NT	D	07/21/2020	DIRECT PLACEMENT	07/29/2020	BANK OF AMERICA NA	300,000	411,000	429,750	410,992		(8)		(8)			18,758	18,758	4,388	3,788
46513J-XN-6	STATE OF ISRAEL SR NT	D	07/21/2020	DIRECT PLACEMENT	07/29/2020	BANK OF AMERICA NA	200,000	224,545	226,750	224,515		(30)		(30)			2,235	2,235	281	3,356
91086Q-BF-4	UNITED MEXICAN STATES SR NT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	200,000	214,759	214,759	214,759									1,687	1,508
29135L-AH-3	ABU DHABI GOVT INT'L SR NT 144A	D	04/08/2020	HSBC SECURITIES INC	04/30/2020	VARIOUS	7,000,000	6,972,000	7,251,750	6,972,063		63		63			279,687	279,687	5,729	
69375M-AA-1	HUTAMA KARYA PERSERO PT GOVT GTD 144A	D	05/04/2020	HSBC SECURITIES INC	07/01/2020	VARIOUS	15,000,000	14,938,050	15,228,189	14,938,580		530		530			289,609	289,609	51,719	
80413T-AT-6	SAUDI INTL BOND SR NT 144A	D	04/15/2020	GOLDMAN, SACHS & CO	04/30/2020	VARIOUS	5,000,000	4,962,600	5,018,750	4,962,677		77		77			56,073	56,073	4,153	
1099999. Subtotal - Bonds - All Other Governments							48,460,000	48,486,728	49,726,236	48,486,466		(262)		(262)			1,239,770	1,239,770	119,137	13,662
13063B-FR-8	CALIFORNIA ST		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	285,000	489,151	492,836	488,612		(539)		(539)			4,225	4,225	7,244	5,433
13063B-JC-7	CALIFORNIA ST		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	275,000	491,266	496,064	490,772		(494)		(494)			5,293	5,293	3,483	1,742
419792-A3-0	HAWAII ST		10/22/2020	BANK OF AMERICA	12/01/2020	TRANSFER TO SA	6,500,000	6,500,000	6,500,000	6,500,000									15,669	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							7,060,000	7,480,417	7,488,901	7,479,383		(1,033)		(1,033)			9,517	9,517	26,396	7,174
64971X-UL-0	NEW YORK CITY NY TRANSITIONALF		09/16/2020	JEFFERIES LLC	11/01/2020	TRANSFER TO SA	8,250,000	8,563,748	8,560,960	8,560,960		(2,787)		(2,787)					25,438	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							8,250,000	8,563,748	8,560,960	8,560,960		(2,787)		(2,787)					25,438	
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	200,000	347,278	346,058	347,032		(246)		(246)			(974)	(974)	3,132	2,088
072024-WS-7	BAY AREA CA TOLL AUTH TOLL BRI		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	750,000	794,303	792,938	794,022		(281)		(281)			(1,084)	(1,084)	4,826	3,218
13063A-5E-0	CALIFORNIA STATE BONDS - TXBL		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	90,000	150,120	150,120	150,120									3,338	3,206

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
167560-PL-9	CHICAGO IL MET WATER RECL BAB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	145,000	204,412	197,499	204,234		(178)		(178)			(6,735)	(6,735)	691	
235241-VS-2	DALLAS TX AREA RAPID TRANSIT S		10/30/2020	LOOP CAPITAL MARKETS	12/01/2020	TRANSFER TO SA	1,000,000	1,000,000	1,000,000	1,000,000									895	
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO		09/03/2020	BANK OF AMERICA	12/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									22,438	
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	290,000	404,976	411,469	404,702		(275)		(275)			6,768	6,768	3,758	2,506
409328-AV-3	HAMPTON ROADS VA TRANSPRTN ACC		10/07/2020	BANK OF AMERICA	11/01/2020	TRANSFER TO SA	10,000,000	11,146,900	11,144,307	11,144,307		(2,593)		(2,593)					10,000	
54438C-PA-4	LOS ANGELES CA CMNTY CLG DIST		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	165,000	279,543	288,524	279,365		(178)		(178)			9,159	9,159	4,641	3,713
60636A-MS-9	MISSOURI ST HLTH & EDUCTNL FAC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	2,000,000	2,120,840	2,217,200	2,120,692		(148)		(148)			96,508	96,508	18,173	13,030
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	125,000	208,996	208,996	208,996									2,170	1,997
796253-T9-3	SAN ANTONIO TX ELEC & GAS REVE		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	100,000	143,488	145,101	143,357		(131)		(131)			1,744	1,744	2,494	1,995
79741T-AR-5	SAN DIEGO CNTY CA WTR AUTH FIN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,010,000	1,438,058	1,569,136	1,437,133		(925)		(925)			132,003	132,003	10,332	5,166
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANS BAB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	180,000	280,886	287,768	280,698		(188)		(188)			7,070	7,070	2,660	1,773
79765R-SQ-8	SAN FRANCISCO CITY & CNTY CA P		09/11/2020	BANK OF AMERICA	11/01/2020	TRANSFER TO SA	10,000,000	10,693,100	10,686,639	10,686,639		(6,461)		(6,461)					31,667	
80168N-EP-0	SANTA CLARA VY CALIF TRANSN BAB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,720,000	2,174,407	2,172,343	2,171,101		(3,306)		(3,306)			1,242	1,242	25,267	16,845
88283L-HU-3	TEXAS ST TRANSP COM BAB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	170,000	216,126	214,821	215,818		(308)		(308)			(997)	(997)	2,201	1,467
91412F-7Y-7	UNIV OF CALIFORNIA CA REVS		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	235,000	341,530	349,358	341,217		(313)		(313)			8,141	8,141	1,733	603
91412G-DZ-5	UNIV OF CALIFORNIA CA REVS		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,205,000	1,726,922	1,765,819	1,725,468		(1,453)		(1,453)			40,351	40,351	9,155	3,184
91412G-TG-0	UNIV OF CALIFORNIA CA REVS		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	150,000	180,192	182,324	179,979		(213)		(213)			2,345	2,345	882	307
913366-DF-4	UNIV OF CALIFORNIA CA RGTS MED		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	400,000	645,378	645,378	645,378									9,801	9,289
915115-3X-5	UNIV OF TEXAS TX PERMANENT UNI		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	140,000	198,122	193,122	197,957		(166)		(166)			(4,835)	(4,835)	3,683	3,070
3199999. Subtotal - Bonds - U.S. Special Revenues							35,075,000	39,695,578	39,968,918	39,678,214		(17,363)		(17,363)			290,703	290,703	173,935	73,455
88579Y-BJ-9	3M CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,050,000	1,142,534	1,142,534	1,142,534									2,286	1,801
88579Y-BD-2	3M CO SR NT MTN DTD 09/14/18		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,281,568	1,281,568	1,281,568									1,667	889
002824-BB-5	ABBOTT LABORATORIES SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	435,000	480,416	475,116	479,844		(572)		(572)			(4,728)	(4,728)	3,778	2,709
002824-BF-6	ABBOTT LABORATORIES SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	25,000	29,323	28,949	29,284		(40)		(40)			(334)	(334)	81	3
002824-BG-4	ABBOTT LABORATORIES SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	310,000	423,422	423,364	423,331		(91)		(91)			33	33	3,880	3,336
002824-BH-2	ABBOTT LABORATORIES SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,980,000	2,835,747	2,846,296	2,835,353		(394)		(394)			10,943	10,943	24,824	21,043
00287Y-AM-1	ABBVIE INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	900,000	1,081,808	1,081,808	1,081,808									15,730	14,960
00287Y-AP-4	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	75,000	79,096	78,332	78,993		(103)		(103)			(662)	(662)	367	167
00287Y-AR-0	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,010,000	1,212,717	1,212,212	1,212,015		(701)		(701)			197	197	5,934	2,146
00287Y-AS-8	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	205,000	244,955	252,400	244,892		(64)		(64)			7,509	7,509	1,258	455
00287Y-AW-9	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	305,000	351,243	366,183	351,174		(69)		(69)			15,009	15,009	1,772	641
00287Y-BD-0	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	375,000	466,277	483,454	466,158		(119)		(119)			17,296	17,296	2,387	863
00287Y-BE-8	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	190,000	198,140	195,865	197,793		(347)		(347)			(1,928)	(1,928)	837	303
00287Y-BF-5	ABBVIE INC SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	VARIOUS	825,000	975,799	982,654	975,080		(719)		(719)			7,574	7,574	6,466	4,194
00108W-AF-7	AEP TEXAS INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,200,000	1,331,196	1,358,988	1,331,006		(190)		(190)			27,982	27,982	11,400	7,600
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20		08/10/2020	WELLS FARGO BANK, N.A.	09/15/2020	VARIOUS	5,000,000	4,948,600	4,960,875	4,949,210		610		610			11,665	11,665	9,983	
009158-AY-2	AIR PRODUCTS & CHEMICALS SR NT		04/27/2020	J P MORGAN SECURITIES INC	11/17/2020	ROYAL BANK OF CANADA	2,850,000	2,847,179	2,991,446	2,847,387		208		208			144,059	144,059	29,145	
010392-FQ-6	ALABAMA PWR CO SR NT SER 17A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	545,000	563,031	559,530	562,425		(606)		(606)			(2,895)	(2,895)	3,375	2,263
01609W-AU-6	ALIBABA GRP HOLDING SR NT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	200,000	240,797	240,797	240,797									2,511	2,356
023135-BF-2	AMAZON.COM INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	485,000	590,370	590,114	590,054		(316)		(316)			60	60	6,734	5,168
023135-BJ-4	AMAZON.COM INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,244,315	2,244,315	2,244,315									7,076	5,738
02361D-AR-1	AMEREN ILLINOIS CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,015,000	1,155,978	1,175,949	1,155,767		(211)		(211)			20,181	20,181	3,130	
02361D-AT-7	AMEREN ILLINOIS CO 1ST MTG		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,369,624	1,369,624	1,369,624									1,750	875
02361D-AQ-3	AMEREN ILLINOIS CO SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	15,000	18,207	18,336	18,202		(5)		(5)			134	134	183	131
02364W-AJ-4	AMERICA MOVIL SAB DE CV CO GUARNT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	346,000	498,436	504,042	497,921		(515)		(515)			6,121	6,121	7,353	5,514
02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	375,000	519,302	536,284	518,990		(313)		(313)			17,294	17,294	5,806	3,892
02364W-BD-6	AMERICA MOVIL SAB DE CV SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	180,000	185,275	185,267	185,125		(150)		(150)			142	142	2,578	2,109
02364W-BH-7	AMERICA MOVIL SAB DE CV SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	510,000	558,124	565,610	557,825		(298)		(298)			7,785	7,785	3,543	2,003
025816-BW-8	AMERICAN EXPRESS CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	720,000	778,061	778,910	776,955		(1,106)		(1,106)			1,956	1,956	10,952	8,732
026874-DR-5	AMERICAN INTL GRP SR NT		05/06/2020	J P MORGAN SECURITIES INC	08/17/2020	WELLS FARGO BANK, N.A.	2,150,000	2,149,721	2,390,521	2,149,727		6		6			240,794	240,794	19,899	
03040W-AR-6	AMERICAN WATERR CAPITAL C SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,750,000	2,088,674	2,088,674	2,088,674									5,104	3,828
03073E-AR-6	AMERISOURCEBERGEN CORP SR NT		05/12/2020	BANK OF AMERICA NA	05/22/2020	BNP PARIBAS SEC CORP	450,000	448,677	456,296	448,680		3		3			7,616	7,616	280	
031162-BZ-2	AMGEN INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	110,000	134,392	135,245	134,351		(41)		(41)			894	894	807	403
031162-CF-5	AMGEN INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,958,000	2,611,938	2,615,435	2,611,876		(62)		(62)			3,559	3,559	28,461	26,165
031162-CP-3	AMGEN INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	335,000	348,173	345,238	347,757		(417)		(417)			(2,519)	(2,519)	1,233	493
031162-CT-5	AMGEN INC SR NT		02/18/2020	GOLDMAN, SACHS & CO	03/27/2020	VARIOUS	1,500,000	1,496,806	1,486,595	1,496,844		39		39			(10,249)	(10,249)	26,322	

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
03512T-AE-1	ANGLOGOLD HLDGS PLC CO GUARNT	D	09/28/2020	J P MORGAN SECURITIES INC	09/30/2020	JEFFERIES LLC	250,000	249,195	255,000	249,195		0		0			5,805	5,805	26	
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	525,000	638,932	638,932	638,932									3,975	3,496
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	300,000	375,314	375,314	375,314									2,368	2,083
035242-AM-8	ANHEUSER-BUSCH INBEV FIN CO GUARNT	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	145,000	174,576	174,576	174,576									1,098	965
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	185,000	304,494	304,494	304,494									3,118	2,823
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	700,000	872,101	872,101	872,101									7,123	6,449
035240-AM-2	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	07/21/2020	DIRECT PLACEMENT	07/29/2020	CREDIT SUISSE SEC LLC	1,300,000	1,526,394	1,537,276	1,526,117		(277)		(277)			11,159	11,159	16,747	14,061
037735-CV-7	APPALACHIAN PWR CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	32,000	37,815	37,897	37,806		(9)		(9)			91	91	119	
037735-CX-3	APPALACHIAN PWR CO SR NT SER Y		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	115,000	136,594	140,084	136,566		(28)		(28)			3,518	3,518	1,725	1,294
037735-CY-1	APPALACHIAN PWR CO SR NT SER Z		05/12/2020	WELLS FARGO BANK, N.A.	05/22/2020	MITSUBISHI TR & BANK	400,000	397,636	419,836	397,638		2		2			22,198	22,198	534	
037833-AL-4	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	470,000	577,242	574,909	577,030		(212)		(212)			(2,121)	(2,121)	2,865	1,357
037833-BA-7	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	255,000	296,057	292,801	295,985		(73)		(73)			(3,183)	(3,183)	3,470	2,737
037833-BW-9	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	235,000	305,884	308,621	305,643		(241)		(241)			2,977	2,977	3,760	2,879
037833-BX-7	APPLE INC SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	VARIOUS	835,000	1,166,478	1,173,866	1,166,066		(412)		(412)			7,800	7,800	15,872	13,347
037833-BY-5	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	170,000	192,047	190,228	191,817		(230)		(230)			(1,589)	(1,589)	1,964	1,504
037833-CD-0	APPLE INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	475,000	594,366	595,083	594,314		(51)		(51)			768	768	4,171	3,471
037833-CG-3	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	310,000	336,523	333,495	336,086		(437)		(437)			(2,591)	(2,591)	3,668	2,893
037833-DG-2	APPLE INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,500,000	3,084,932	3,084,932	3,084,932									35,417	33,594
037833-DP-2	APPLE INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	750,000	810,612	810,612	810,612									825	504
039483-BQ-4	ARCHER-DANIELS-MIDLAND C SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,414,158	1,414,158	1,414,158									1,750	875
046353-AL-2	ASTRAZENECA PLC SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	160,000	179,682	178,590	179,466		(215)		(215)			(876)	(876)	675	225
046353-AT-5	ASTRAZENECA PLC SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	220,000	260,055	261,070	259,792		(263)		(263)			1,278	1,278	4,009	3,276
046353-AU-2	ASTRAZENECA PLC SR NT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,090,000	1,476,328	1,474,813	1,476,283		(44)		(44)			(1,471)	(1,471)	6,570	5,391
046353-AW-8	ASTRAZENECA PLC SR NT	D	08/03/2020	BANK OF AMERICA NA	10/01/2020	BANK OF AMERICA NA	700,000	697,984	686,910	698,015		31		31			(11,105)	(11,105)	1,577	
00206R-BK-7	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	475,000	522,580	529,297	522,507		(73)		(73)			6,790	6,790	11,250	9,528
00206R-CG-5	AT&T INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	830,000	990,316	1,001,110	990,227		(89)		(89)			10,883	10,883	16,048	14,139
00206R-CP-5	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	770,000	887,322	902,248	886,928		(395)		(395)			15,320	15,320	4,428	1,540
00206R-CQ-3	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	475,000	552,760	553,328	552,647		(113)		(113)			681	681	2,883	1,003
00206R-CT-7	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	160,000	178,848	180,624	178,656		(191)		(191)			1,968	1,968	2,457	1,907
00206R-DF-6	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	195,000	251,398	259,393	251,286		(112)		(112)			8,107	8,107	4,420	3,445
00206R-DJ-8	AT&T INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,864,000	2,173,632	2,185,216	2,173,522		(110)		(110)			11,694	11,694	11,618	8,247
00206R-DK-5	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	340,000	389,695	394,502	389,634		(61)		(61)			4,868	4,868	4,813	3,524
00206R-DR-0	AT&T INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	EXCHANGE/VARIOUS	735,000	918,673	919,213	918,636		(37)		(37)			577	577	3,806	2,855
00206R-DS-8	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	715,000	919,921	909,759	919,638		(283)		(283)			(9,879)	(9,879)	12,989	9,742
00206R-HK-1	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	270,000	315,797	324,194	315,688		(109)		(109)			8,507	8,507	4,365	3,274
00206R-JG-8	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	6,122	6,107	6,120		(2)		(2)			(14)	(14)	57	34
00206R-GQ-9	AT&T INC SR NT SER		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	70,000	80,060	81,429	80,004		(56)		(56)			1,425	1,425	1,137	886
00206R-HA-3	AT&T INC SR NT SER		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	455,000	553,199	560,578	553,063		(137)		(137)			7,516	7,516	2,994	1,041
05329W-AQ-5	AUTONATION INC SR NT		05/19/2020	BANK OF AMERICA NA	05/21/2020	SUNTRUST CPTL MKTS INC	350,000	348,177	358,250	348,178		2		2			10,071	10,071	185	
05348E-BG-3	AVALONBAY COMMUNITIES SR NT 02/25/20		02/10/2020	DEUTSCHE BANK SECURITIES INC	03/31/2020	U.S. BANCORP	4,000,000	3,995,720	3,683,840	3,995,758		38		38			(311,918)	(311,918)	9,200	
053611-AK-5	AVERY DENNISON CORP SR NT		03/04/2020	J P MORGAN SECURITIES INC	03/05/2020	STIFEL, NICOLAUS & CO	1,150,000	1,145,055	1,153,531	1,145,055							8,476	8,476		
05971K-AF-6	BANCO SANTANDER SA SR NT	D	05/20/2020	BANK OF AMERICA NA	06/29/2020	CREDIT SUISSE SEC LLC	200,000	200,000	213,724	200,000							13,724	13,724	640	
060505-FQ-2	BANK OF AMER CORP PERP JR SUB SER MM		01/21/2020	BANK OF AMERICA NA	03/03/2020	BARCLAYS CAPITAL INC	350,000	350,000	344,785	350,000							(5,215)	(5,215)	1,714	
06051G-FB-0	BANK OF AMERICA CORP SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	BANK OF AMERICA NA	500,000	555,125	557,645	554,607		(517)		(517)			3,038	3,038	10,943	9,854
06051G-HC-6	BANK OF AMERICA CORP SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	435,000	455,075	454,427	454,597		(478)		(478)			(170)	(170)	6,933	5,844
06051G-HD-4	BANK OF AMERICA CORP SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	350,000	382,301	387,167	381,809		(491)		(491)			5,357	5,357	6,349	5,352
06051G-HG-7	BANK OF AMERICA CORP SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	260,000	294,606	296,579	294,355		(252)		(252)			2,225	2,225	3,326	2,466
06051G-GA-1	BANK OF AMERICA CORP SR NT10/21/16		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,155,000	1,267,520	1,267,913	1,266,493		(1,027)		(1,027)			1,420	1,420	7,294	4,168
06367W-HH-9	BANK OF MONTREAL SR NT SER E	A	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	275,000	295,421	296,373	295,088		(334)		(334)			1,285	1,285	3,680	2,924
06406R-AJ-6	BANK OF NY MELLON CORP SR NT 08/13/18		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	440,000	482,382	475,473	481,571		(811)		(811)			(6,098)	(6,098)	5,903	4,638
05526D-BS-3	BAT CAPITAL CORP CO GUARNT	C	09/22/2020	DEUTSCHE BANK SECURITIES INC	11/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									13,630	
075887-BT-5	BECTON DICKINSON AND CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	110,000	114,265	113,311	114,135		(130)		(130)			(824)	(824)	221	1,547
075887-BW-8	BECTON DICKINSON AND CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	108,000	120,810	119,764	120,705		(105)		(105)			(940)	(940)	278	1,943
0778FP-AA-7	BELL CANADA CO GUARNT	A	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,186,197	2,186,197	2,186,197									37,522	36,047
081437-AT-2	BEMIS CO INC CO GUARNT		06/12/2020	J P MORGAN SECURITIES INC	08/14/2020	SEAPORT GLBL HOLDINGS	400,000	400,000	428,575	400,000							28,575	28,575	1,704	
08162X-BM-5	BENCHMARK MTG TR 2020-B20 CL B		10/19/2020	J P MORGAN SECURITIES INC	11/01/2020	TRANSFER TO SA	5,000,000	5,149,958	5,149,920	5,149,920		(38)		(38)					10,528	10,177

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
08162X-BN-3	BENCHMARK MTG TR 2020-B20 CL C		10/19/2020	J P MORGAN SECURITIES INC	11/01/2020	TRANSFER TO SA	5,000,000	5,149,961	5,149,924	5,149,924		(36)		(36)					14,107	13,636
084659-AF-8	BERKSHIRE HATHAWAY ENERG SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	10,000	12,336	12,520	12,332		(4)		(4)			187	187	188	150
084659-AP-6	BERKSHIRE HATHAWAY ENERG SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,110,000	1,323,400	1,323,400	1,323,400									8,670	7,850
59562V-AM-9	BERKSHIRE HATHAWAY ENERG SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	525,000	764,692	764,692	764,692									15,899	15,274
59562V-AR-8	BERKSHIRE HATHAWAY ENERG SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	55,000	73,855	76,874	73,808		(48)		(48)			3,066	3,066	1,053	755
055451-AV-0	BHP BILLITON FIN USA LTD CO GUARNT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	700,000	993,969	993,969	993,969									17,403	16,722
09062X-AH-6	BIOGEN INC SR NT		04/27/2020	J P MORGAN SECURITIES INC	06/25/2020	BNP PARIBAS SEC CORP	750,000	749,798	756,405	749,800		3		3			6,605	6,605	2,766	
09247X-AR-2	BLACKROCK INC SR NT		04/27/2020	MORGAN STANLEY CAPITAL	05/26/2020	ROYAL BANK OF CANADA	250,000	249,110	254,158	249,115		5		5			5,043	5,043	290	
097023-CF-0	BOEING CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	897,444	897,444	897,444									2,975	2,231
097023-CU-7	BOEING CO SR NT		04/30/2020	WELLS FARGO BANK, N.A.	05/20/2020	MORGAN STANLEY CPTL	5,000,000	5,000,000	5,087,950	5,000,000							87,950	87,950	12,600	
097023-CW-3	BOEING CO SR NT		04/30/2020	VARIOUS	09/01/2020	VARIOUS	6,250,000	6,250,000	7,286,445	6,250,000							1,036,445	1,036,445	100,620	
097023-CY-9	BOEING CO SR NT		04/30/2020	J P MORGAN SECURITIES INC	09/14/2020	VARIOUS	21,500,000	21,500,000	23,414,398	21,500,000							1,914,398	1,914,398	198,060	
09857L-AP-3	BOOKING HLDGS INC SR NT		04/08/2020	GOLDMAN, SACHS & CO	04/13/2020	JANE STREET EXEC SVCS	650,000	649,883	680,862	649,883		0		0			30,979	30,979	148	
099724-AL-0	BORGWARNER INC		06/16/2020	BANK OF AMERICA NA	09/23/2020	VARIOUS	1,200,000	1,196,628	1,270,557	1,196,743		115		115			73,814	73,814	8,314	
101137-AU-1	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	70,000	88,846	89,056	88,821		(25)		(25)			235	235	1,097	823
101137-AV-9	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	250,000	268,517	270,843	268,222		(296)		(296)			2,621	2,621	2,875	2,156
101137-AW-7	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	165,000	187,527	186,250	187,295		(232)		(232)			(1,045)	(1,045)	2,063	1,547
101137-AX-5	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	135,000	153,273	153,645	153,157		(116)		(116)			488	488	1,800	1,350
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT	C	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	525,000	609,453	608,958	608,890		(563)		(563)			68	68	3,396	1,544
10373Q-AJ-9	BP CAP MARKETS AMERICA CO GUARNT SER	C	07/21/2020	DIRECT PLACEMENT	07/30/2020	BARCLAYS CAPITAL INC	1,400,000	1,466,126	1,466,640	1,464,902		(1,224)		(1,224)			1,738	1,738	10,979	8,581
055650-DN-5	BP CAPITAL MARKETS PLC CO GUARNT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,140,000	1,248,152	1,238,553	1,247,304		(848)		(848)			(8,751)	(8,751)	10,591	7,476
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,900,000	2,439,220	2,439,220	2,439,220									22,642	21,118
110122-DL-9	BRISTOL-MYERS SQUIBB CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	95,000	129,902	129,902	129,902									468	384
12189L-AS-0	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	10,000	12,912	13,459	12,907		(5)		(5)			552	552	123	82
12189L-AW-1	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	310,000	371,707	380,572	371,601		(106)		(106)			8,971	8,971	3,216	2,144
12189L-AZ-4	BURLINGTN NORTH SANTA FE SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	115,000	142,631	142,631	142,631									723	635
12189L-BC-4	BURLINGTN NORTH SANTA FE SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,783,000	2,263,032	2,264,518	2,263,010		(22)		(22)			1,507	1,507	21,586	20,000
12189L-BD-2	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	75,000	90,850	93,985	90,828		(22)		(22)			3,157	3,157	1,695	1,435
12189T-AZ-7	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	190,000	265,009	277,185	264,801		(207)		(207)			12,384	12,384	1,948	974
134429-BG-3	CAMPBELL SOUP CO SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	DEUTSCHE BANK SEC INC	500,000	582,361	586,755	582,027		(334)		(334)			4,728	4,728	7,954	6,859
136375-CV-2	CANADIAN NATL RAILWAY SR NT	A	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,600,000	2,207,788	2,207,788	2,207,788									13,647	12,262
136385-AL-5	CANADIAN NATL RES SR NT	A	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	600,000	740,153	740,153	740,153									1,458	729
14448C-AM-6	CARRIER GLBL CORP SR NT		12/10/2020	EXCHANGE	12/15/2020	GOLDMAN, SACHS & CO	100,000	100,251	103,062	100,249		(2)		(2)			2,813	2,813	652	614
14913Q-2N-8	CATERPILLAR FINL SVC SR NT 09/07/18		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	210,000	216,780	215,487	216,448		(332)		(332)			(961)	(961)	2,095	1,544
14913Q-2T-5	CATERPILLAR FINL SVC SR NT 02/26/19		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	860,000	894,030	889,799	892,823		(1,207)		(1,207)			(3,024)	(3,024)	8,809	6,695
149123-CE-9	CATERPILLAR INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	2,080,000	2,944,482	2,983,307	2,944,388		(94)		(94)			38,919	38,919	31,202	27,824
14918A-AD-1	CATHOLIC HEALTH SVCS SEC SER 2020		08/26/2020	MORGAN STANLEY CAPITAL	12/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									41,632	
808513-AX-3	CHARLES SCHWAB CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	675,000	767,259	762,352	766,146		(1,113)		(1,113)			(3,794)	(3,794)	2,888	722
166764-BT-6	CHEVRON CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	245,000	264,674	262,417	264,356		(318)		(318)			(1,939)	(1,939)	2,325	1,734
125523-CF-5	CIGNA CORP CO GUARNT SER		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	250,000	323,270	323,270	323,270									2,467	2,233
125523-CD-0	CIGNA CORP CO GUARNT SER WI		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	124,000	181,966	181,966	181,966									2,827	2,679
125523-CL-2	CIGNA CORP SR NT		03/04/2020	GOLDMAN, SACHS & CO	03/05/2020	VARIOUS	1,650,000	1,647,228	1,652,764	1,647,228							5,536	5,536		
17252M-AN-0	CINTAS CORPORATION NO. 2 CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	100,000	114,901	114,901	114,901									1,829	1,758
17275R-AF-9	CISCO SYSTEMS INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,045,000	3,064,211	3,064,211	3,064,211									23,120	20,933
17325F-AV-0	CITIBANK NA SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	335,000	340,365	338,534	339,894		(471)		(471)			(1,360)	(1,360)	3,888	3,004
172967-LU-3	CITIGRP INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	305,000	337,039	349,042	336,956		(83)		(83)			12,086	12,086	5,158	4,173
172967-LD-1	CITIGRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	45,000	49,561	50,378	49,522		(39)		(39)			855	855	831	685
172967-LS-8	CITIGRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	695,000	753,316	763,325	752,871		(445)		(445)			10,454	10,454	4,349	2,310
172967-BL-4	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	105,000	139,565	143,077	139,420		(144)		(144)			3,657	3,657	3,787	3,208
172967-JC-6	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	50,000	55,890	56,519	55,838		(52)		(52)			681	681	245	66
174610-AT-2	CITIZENS FINANCIAL GRP SR NT		07/10/2020	CITIGROUP SECURITIES INC	12/01/2020	TRANSFER TO SA	4,829,000	5,281,622	5,265,783	5,265,783		(15,839)		(15,839)					91,986	32,260
189054-AX-7	CLOROX CO SR NT		05/05/2020	MORGAN STANLEY CAPITAL	06/22/2020	BANK OF AMERICA NA	600,000	594,654	605,100	594,716		62		62			10,384	10,384	1,380	
12572Q-AH-8	CME GRP INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	750,000	1,003,810	1,007,888	1,003,413		(397)		(397)			4,474	4,474	16,946	14,352
126117-AW-0	CNA FINANCIAL CORP SR NT		08/11/2020	WELLS FARGO BANK, N.A.	08/12/2020	STIFEL, NICOLAUS & CO	600,000	598,488	599,406	598,488							918	918		
191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT	D	01/08/2020	CITIGROUP GLOBAL MKT INC	07/08/2020	SUNTRUST CPTL MKTS INC	750,000	742,290	795,750	742,603		313		313			53,147	53,147	9,625	
20030N-AF-8	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	170,000	240,315	241,004	240,076		(239)		(239)			928	928	5,229	4,429

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
20030N-BM-2	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	350,000	425,414	426,377	425,128		(285)		(285)			1,249	1,249	5,553	4,328
20030N-BQ-3	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	40,000	50,491	51,452	50,474		(17)		(17)			978	978	695	542
20030N-CA-7	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	50,000	54,828	55,359	54,792		(36)		(36)			566	566	595	464
20030N-CC-3	COMCAST CORP CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,605,000	1,944,680	1,950,018	1,944,580		(100)		(100)			5,438	5,438	22,454	20,239
20030N-CL-3	COMCAST CORP CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	570,000	724,907	725,844	724,678		(229)		(229)			1,166	1,166	8,122	6,612
20030N-CM-1	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,070,000	1,404,938	1,418,028	1,404,467		(471)		(471)			13,562	13,562	10,617	7,544
20030N-CN-9	COMCAST CORP CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	340,000	487,921	488,299	487,884		(37)		(37)			414	414	6,336	5,661
20030N-CS-8	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	285,000	327,508	324,615	327,035		(472)		(472)			(2,420)	(2,420)	2,377	1,438
20030N-AX-9	COMCAST CORP NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	35,000	51,200	51,529	51,158		(42)		(42)			370	370	286	100
20030N-BS-9	COMCAST CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	130,000	145,067	143,486	144,911		(156)		(156)			(1,425)	(1,425)	1,365	1,024
20030N-CH-2	COMCAST CORP SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	WELLS FARGO BANK, N.A.	1,200,000	1,390,407	1,405,476	1,389,634		(773)		(773)			15,842	15,842	10,887	8,638
20030N-CJ-8	COMCAST CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	380,000	442,163	446,314	441,990		(173)		(173)			4,324	4,324	4,940	3,705
20268J-AG-8	COMMONSPIRIT HEALTH SR SEC		10/21/2020	MORGAN STANLEY CAPITAL	11/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									1,629	
209111-FD-0	CON EDISON CO OF NY INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	115,000	143,110	143,134	143,108		(2)		(2)			26	26	256	142
209111-FN-8	CON EDISON CO OF NY INC SR NT SER C		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	5,689	5,755	5,689		(1)		(1)			66	66	26	9
209111-FT-5	CON EDISON CO OF NY INC SR NT SER E		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,332,327	1,332,327	1,332,327									15,242	14,338
20825C-AQ-7	CONOCOPHILLIPS NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	845,000	1,286,248	1,286,248	1,286,248									8,849	7,781
209111-FG-3	CONSOLIDATED EDISON CO O SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	6,203	6,143	6,201		(2)		(2)			(58)	(58)	19	
210518-CZ-7	CONSUMERS ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,500,000	1,654,101	1,677,915	1,653,847		(255)		(255)			24,068	24,068	18,417	14,354
219350-BF-1	CORNING INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,500,000	1,889,425	1,889,425	1,889,425									24,427	23,151
22160K-AL-9	COSTCO WHOLESALE CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,075,000	1,166,289	1,157,947	1,164,888		(1,401)		(1,401)			(6,941)	(6,941)	3,531	1,068
22160K-AN-5	COSTCO WHOLESALE CORP SR NT		04/16/2020	CREDIT SUISSE SECURITIES LLC	12/08/2020	CITIGROUP GLBL MKT INC	650,000	648,538	666,042	648,662		124		124			17,380	17,380	5,710	
225433-AR-2	CRED SUIS GP FUN LTD CO GUARNT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	100,000	113,568	114,632	113,435		(133)		(133)			1,197	1,197	923	543
225433-AT-8	CRED SUIS GP FUN LTD CO GUARNT	D	07/21/2020	DIRECT PLACEMENT	07/31/2020	BARCLAYS CAPITAL INC	700,000	753,242	754,978	752,585		(657)		(657)			2,393	2,393	3,990	2,512
22546Q-AR-8	CREDIT SUISSE NEW YORK SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	240,000	247,812	246,631	247,469		(343)		(343)			(838)	(838)	1,240	640
22822V-AR-2	CROWN CASTLE INTL CORP SR NT		03/31/2020	MORGAN STANLEY CAPITAL	08/13/2020	U.S. BANCORP	750,000	743,843	836,490	744,031		188		188			92,459	92,459	9,213	
126408-GY-3	CSX CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	775,000	944,321	944,321	944,321									1,236	618
126408-HF-3	CSX CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	100,000	117,739	117,739	117,739									1,562	1,488
126650-CN-8	CVS HEALTH CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	700,000	901,140	901,140	901,140									6,876	6,178
126650-CW-8	CVS HEALTH CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	350,000	392,268	393,299	391,748		(520)		(520)			1,550	1,550	3,827	2,631
126650-CX-6	CVS HEALTH CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	555,000	633,360	643,767	632,798		(562)		(562)			10,969	10,969	6,364	4,906
126650-CY-4	CVS HEALTH CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	620,000	756,045	760,281	755,681		(364)		(364)			4,600	4,600	7,903	5,433
126650-CZ-1	CVS HEALTH CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,260,000	1,615,332	1,635,253	1,614,892		(440)		(440)			20,361	20,361	15,613	13,300
126650-DH-0	CVS HEALTH CORP SR NT		03/26/2020	BARCLAYS CAPITAL INC	08/18/2020	BARCLAYS CAPITAL INC	600,000	598,932	679,494	598,984		52		52			80,510	80,510	8,458	
244199-BD-6	DEERE & CO NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	150,000	198,165	198,165	198,165									3,651	3,494
24906P-AA-7	DENTSPLY SIRONA INC SR NT		05/20/2020	J P MORGAN SECURITIES INC	05/22/2020	SEAPORT GLBL HOLDINGS	200,000	199,576	203,680	199,576		0		0			4,104	4,104	18	
25156P-AC-7	DEUTSCHE TELEKOM INT FIN STEP BD	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	210,000	320,423	325,231	319,837		(586)		(586)			5,394	5,394	10,004	8,473
23291K-AK-1	DH EUROPE FINANCE II CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,000,000	2,332,044	2,332,044	2,332,044									25,311	23,989
25243Y-BB-4	DIAGEO CAPITAL PLC CO GUARNT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,000,000	2,151,437	2,151,437	2,151,437									20,451	19,528
25470D-AJ-8	DISCOVERY COMMS SR NT		07/21/2020	DIRECT PLACEMENT	09/15/2020	BARCLAYS CAPITAL INC	1,000,000	1,180,613	1,168,470	1,179,835		(779)		(779)			(11,365)	(11,365)	22,344	13,948
26078J-AF-7	DOWDUPONT INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,355,120	1,355,120	1,355,120									20,171	19,117
23338V-AJ-5	DTE ELEC CO GENL REF MORT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	110,000	138,723	138,723	138,723									338	253
23338V-AH-9	DTE ELEC CO GENL REF MORT SER A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	750,000	921,396	924,623	921,141		(254)		(254)			3,481	3,481	3,881	1,350
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	75,000	107,642	109,645	107,557		(86)		(86)			2,088	2,088	958	580
26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MTG		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	225,000	322,151	322,151	322,151									1,458	1,226
26442C-AM-6	DUKE ENERGY CAROLINAS 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	150,000	183,572	184,140	183,500		(72)		(72)			640	640	3,471	2,940
26442C-AP-9	DUKE ENERGY CAROLINAS 1ST REF MORT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	255,000	294,787	298,727	294,718		(69)		(69)			4,009	4,009	797	
264399-DK-9	DUKE ENERGY CAROLINAS CO GUARNT SER A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	35,000	44,950	45,342	44,884		(65)		(65)			458	458	175	
26442C-AA-2	DUKE ENERGY CAROLINAS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	76,000	106,280	107,488	106,196		(84)		(84)			1,293	1,293	386	
26441C-AT-2	DUKE ENERGY CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,200,000	1,371,165	1,371,165	1,371,165									3,500	2,625
26441C-AY-1	DUKE ENERGY CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	10,000	11,239	11,571	11,237		(2)		(2)			333	333	149	116
341099-CH-0	DUKE ENERGY FLORIDA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	405,000	582,360	589,522	581,883		(478)		(478)			7,639	7,639	7,572	5,429
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	45,000	67,676	68,151	67,617		(59)		(59)			534	534	1,568	1,328
263901-AF-7	DUKE ENERGY INDIANA INC 1ST MTG SER		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	85,000	111,251	112,263	111,202		(50)		(50)			1,061	1,061	1,921	1,573
263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	115,000	170,568	171,930	170,426		(142)		(142)			1,504	1,504	2,759	2,150
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	85,000	124,783	125,830	124,688		(95)		(95)			1,142	1,142	1,371	914

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
144141-DD-7	DUKE ENERGY PROGRESS INC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	5,908	6,031	5,907		(2)		(2)			125	125	60	43
144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	355,000	422,245	428,964	422,106		(139)		(139)			6,858	6,858	1,860	647
26442R-AD-3	DUKE ENERGY PROGRESS LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	215,000	261,725	263,055	261,642		(83)		(83)			1,413	1,413	744	
263534-CN-7	E.I. DU PONT DE NEMOURS SR NT		05/13/2020	CREDIT SUISSE SECURITIES LLC	09/14/2020	CITIGROUP GLBL MKT INC	1,100,000	1,099,010	1,144,550	1,099,072		62		62			45,478	45,478	6,285	
532457-BT-4	ELI LILLY & CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,281,166	1,281,166	1,281,166									1,536	768
532457-BV-9	ELI LILLY & CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	80,000	92,202	91,645	92,122		(80)		(80)			(477)	(477)	795	570
29103D-AM-8	EMERA US FINANCE LP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	195,000	223,570	229,965	223,530		(41)		(41)			6,436	6,436	5,043	4,271
29278N-AP-8	ENERGY TRANSFER OPERATNG CO GUARNT		01/07/2020	DEUTSCHE BANK SECURITIES INC	03/13/2020	J P MORGAN SEC INC	150,000	149,886	136,485	149,889		3		3			(13,404)	(13,404)	665	
29278N-AR-4	ENERGY TRANSFER OPERATNG CO GUARNT		01/07/2020	DEUTSCHE BANK SECURITIES INC	03/11/2020	GOLDMAN, SACHS & CO	600,000	599,484	506,496	599,485		1		1			(92,989)	(92,989)	4,250	
29364W-AW-8	ENTERGY LOUISIANA LLC COLLATERAL TR		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,500,000	1,626,193	1,650,840	1,625,282		(911)		(911)			25,558	25,558	12,188	8,125
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	400,000	471,570	480,340	471,471		(99)		(99)			8,869	8,869	1,283	
29379V-AV-5	ENTERPRISE PRODUCTS OPER CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	700,000	886,807	886,807	886,807									4,877	4,101
29379V-BX-0	ENTERPRISE PRODUCTS OPER CO GUARNT		01/06/2020	CITIGROUP GLOBAL MKT INC	05/08/2020	CITIGROUP GLBL MKT INC	250,000	249,803	246,198	249,809		6		6			(3,611)	(3,611)	2,294	
29379V-BY-8	ENTERPRISE PRODUCTS OPER CO GUARNT		01/06/2020	CITIGROUP GLOBAL MKT INC	03/12/2020	J P MORGAN SEC INC	400,000	397,652	329,168	397,661		9		9			(68,493)	(68,493)	2,549	
29379V-AY-9	ENTERPRISE PRODUCTS OPER SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	135,000	148,774	148,774	148,774									734	617
294429-AR-6	EQUIFAX INC SR NT		04/22/2020	J P MORGAN SECURITIES INC	06/29/2020	J P MORGAN SEC INC	100,000	99,888	106,530	99,891		3		3			6,639	6,639	462	
294429-AS-4	EQUIFAX INC SR NT		04/22/2020	J P MORGAN SECURITIES INC	12/28/2020	JANE STREET EXEC SVCS	500,000	499,050	555,095	499,105		55		55			55,990	55,990	10,463	
29736R-AP-5	ESTEE LAUDER CO INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,000,000	2,165,268	2,165,268	2,165,268									15,569	14,646
30040W-AC-2	EVERSOURCE ENERGY SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	120,000	123,898	123,494	123,764		(134)		(134)			(270)	(270)	972	697
30040W-AD-0	EVERSOURCE ENERGY SR NT SER L		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	210,000	224,284	224,064	224,087		(197)		(197)			(23)	(23)	1,523	1,015
30161N-AC-5	EXELON CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	800,000	1,078,111	1,078,111	1,078,111									13,000	12,125
30161N-AX-9	EXELON CORP SR NT		03/30/2020	J P MORGAN SECURITIES INC	04/02/2020	CREDIT SUISSE SEC LLC	2,300,000	2,295,262	2,335,512	2,295,267		5		5			40,245	40,245	1,294	
30161N-AQ-4	EXELON CORP SR NT SER		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	220,000	270,328	270,424	270,158		(170)		(170)			266	266	5,929	5,022
30231G-BG-6	EXXON MOBIL CORPORATION SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	200,000	255,548	255,548	255,548									240	72
31428X-BV-7	FEDEX CORP CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,475,000	1,655,434	1,655,434	1,655,434									6,859	5,970
31677Q-BN-8	FIFTH THIRD BANK SR NT SER BKNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,280,000	1,316,959	1,308,058	1,314,972		(1,988)		(1,988)			(6,914)	(6,914)	18,462	14,889
337932-AL-1	FIRSTENERGY CORP SR NT		02/18/2020	MORGAN STANLEY CAPITAL	05/01/2020	CITIGROUP GLBL MKT INC	700,000	699,503	712,236	699,512		9		9			12,724	12,724	3,813	
337932-AN-7	FIRSTENERGY CORP SR NT SER A		06/03/2020	MORGAN STANLEY CAPITAL	06/25/2020	JANE STREET EXEC SVCS	200,000	199,700	201,926	199,703		3		3			2,223	2,223	187	
337932-AJ-6	FIRSTENERGY CORP SR NT SER C		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	100,000	125,414	125,703	125,378		(36)		(36)			325	325	2,236	1,832
337738-AV-0	FISERV INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,900,000	2,440,964	2,440,964	2,440,964									20,436	18,810
33938X-AC-9	FLEX LTD SR NT		08/13/2020	MITSUBISHI TRUST	09/22/2020	BNP PARIBAS SEC CORP	5,000,000	5,464,700	5,471,950	5,456,366		(8,334)		(8,334)			15,584	15,584	27,604	8,333
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	85,000	122,344	119,532	122,195		(149)		(149)			(2,663)	(2,663)	1,264	843
341081-EQ-6	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	25,000	35,914	35,374	35,871		(42)		(42)			(498)	(498)	352	234
341081-FF-9	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,015,000	1,259,065	1,263,482	1,258,538		(527)		(527)			4,944	4,944	17,445	13,956
341081-FG-7	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	160,000	198,450	196,662	198,367		(82)		(82)			(1,705)	(1,705)	540	
341081-FL-6	FLORIDA PWR & LT CO 1ST MTG		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	130,000	165,694	166,042	165,681		(13)		(13)			360	360	2,306	2,126
341081-FP-7	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	10,000	12,084	12,044	12,081		(3)		(3)			(37)	(37)	31	
341081-FX-0	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	460,000	513,997	514,381	513,919		(78)		(78)			462	462	3,623	2,415
34959J-AF-5	FORTIVE CORPORATION SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	95,000	96,058	95,648	95,994		(63)		(63)			(346)	(346)	1,215	1,029
35137L-AH-8	FOX CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	165,000	195,689	196,972	195,493		(196)		(196)			1,479	1,479	3,367	2,719
369550-AW-8	GENERAL DYNAMICS CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,115,000	1,158,749	1,151,862	1,157,918		(831)		(831)			(6,056)	(6,056)	7,898	6,156
369604-BV-4	GENERAL ELEC CO SR NT		04/13/2020	BANK OF AMERICA NA	04/27/2020	JANE STREET EXEC SVCS	750,000	748,838	765,428	748,840		3		3			16,587	16,587	503	
369604-BW-2	GENERAL ELEC CO SR NT		04/13/2020	BANK OF AMERICA NA	04/22/2020	VARIOUS	10,300,000	10,283,623	10,443,071	10,283,627		4		4			159,444	159,444	987	
370334-CJ-1	GENERAL MILLS INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,900,000	2,646,898	2,646,898	2,646,898									40,185	38,449
373334-JW-2	GEORGIA PWR CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	877,000	1,051,746	1,051,746	1,051,746									1,467	733
375558-BA-0	GILEAD SCIENCES INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	130,000	164,636	167,482	164,576		(60)		(60)			2,905	2,905	2,438	1,950
375558-BD-4	GILEAD SCIENCES INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	2,080,000	2,736,234	2,737,877	2,736,118		(116)		(116)			1,758	1,758	10,294	7,721
375558-BG-7	GILEAD SCIENCES INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	250,000	328,388	325,225	328,110		(277)		(277)			(2,885)	(2,885)	3,833	2,875
375558-BJ-1	GILEAD SCIENCES INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	185,000	226,033	227,239	225,901		(132)		(132)			1,338	1,338	2,467	1,850
375558-BT-9	GILEAD SCIENCES INC SR NT		09/23/2020	WELLS FARGO BANK, N.A.	10/13/2020	VARIOUS	5,000,000	4,970,800	4,979,956	4,970,815		15		15			9,141	9,141	3,267	
38141G-VS-0	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	20,000	24,994	25,955	24,986		(8)		(8)			970	970	185	106
38141G-WC-4	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	580,000	590,454	587,946	589,731		(724)		(724)			(1,785)	(1,785)	3,142	1,692
38141G-WL-4	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	190,000	208,293	211,259	208,145		(149)		(149)			3,115	3,115	506	3,429
38145G-AH-3	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	190,000	205,289	207,750	205,126		(164)		(164)			2,624	2,624	831	277
38148L-AC-0	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	180,000	193,800	195,322	193,626		(175)		(175)			1,696	1,696	2,765	2,240
38141G-WZ-3	GOLDMAN SACHS GRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	195,000	221,108	224,769	220,923		(185)		(185)			3,846	3,846	1,372	686

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
38141G-XA-7	GOLDMAN SACHS GRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	120,000	138,337	143,448	138,291		(46)		(46)			5,157	5,157	1,000	559
38148Y-AA-6	GOLDMAN SACHS GRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	305,000	335,534	352,360	335,454		(80)		(80)			16,906	16,906	2,076	1,055
38148L-AF-3	GOLDMAN SACHS GRP INC SUB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	475,000	604,491	614,308	604,291		(201)		(201)			10,017	10,017	2,650	612
38141G-FD-1	GOLDMAN SACHS GRP INC SUB NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	10,000	13,842	14,333	13,833		(10)		(10)			500	500	169	113
38141E-C3-1	GOLDMAN SACHS GRP SR NT MTN DTD		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	630,000	774,482	809,878	774,238		(244)		(244)			35,640	35,640	14,532	12,012
406216-BK-6	HALLIBURTON CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,060,081	1,060,081	1,060,081									18,611	17,639
437076-AS-1	HOME DEPOT INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	670,000	1,015,177	1,015,177	1,015,177									11,262	10,497
437076-BA-9	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	30,000	36,717	36,947	36,703		(13)		(13)			244	244	315	210
437076-BD-3	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	205,000	279,296	275,819	279,156		(140)		(140)			(3,337)	(3,337)	3,775	2,943
437076-BK-7	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	75,000	84,202	83,936	84,098		(104)		(104)			(161)	(161)	740	530
437076-BS-0	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	180,000	216,643	217,544	216,586		(57)		(57)			958	958	3,822	3,237
437076-BT-8	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,170,000	1,324,704	1,299,718	1,323,445		(1,259)		(1,259)			(23,727)	(23,727)	9,737	7,007
437076-BX-9	HOME DEPOT INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,600,000	2,198,229	2,216,007	2,198,022		(206)		(206)			17,985	17,985	18,475	16,100
438516-BL-9	HONEYWELL INTL SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	3,000,000	3,307,615	3,307,615	3,307,615									30,833	29,375
438516-BS-4	HONEYWELL INTL SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	5,884	6,119	5,883		(1)		(1)			236	236	21	5
40434L-AB-1	HP INC SR NT		06/09/2020	J P MORGAN SECURITIES INC	09/18/2020	J P MORGAN SEC INC	250,000	249,295	272,265	249,319		24		24			22,946	22,946	1,979	
404280-BZ-1	HSBC HLDGS PLC SR NT	D	07/21/2020	DIRECT PLACEMENT	07/29/2020	HSBC SECURITIES INC	800,000	863,585	864,960	863,114		(471)		(471)			1,846	1,846	11,832	10,395
404280-CC-1	HSBC HLDGS PLC SR NT	D	07/21/2020	DIRECT PLACEMENT	07/29/2020	HSBC SECURITIES INC	700,000	776,733	789,187	776,518		(215)		(215)			12,669	12,669	5,330	4,017
404280-CF-4	HSBC HLDGS PLC SR NT	D	03/25/2020	HSBC SECURITIES INC	03/26/2020	VARIOUS	450,000	449,438	479,646	449,438							30,209	30,209		
459200-JH-5	IBM CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,373,144	1,373,144	1,373,144									5,222	4,308
459200-KB-6	IBM CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,400,000	1,740,360	1,751,949	1,740,192		(168)		(168)			11,757	11,757	18,398	16,577
458140-AN-0	INTEL CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	730,000	912,279	897,404	911,481		(797)		(797)			(14,078)	(14,078)	15,898	13,464
458140-BG-4	INTEL CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,798,000	2,189,990	2,189,990	2,189,990									20,701	19,395
461070-AS-3	INTERSTATE PWR & LT SR NT		05/26/2020	MITSUBISHI TRUST	06/25/2020	MORGAN STANLEY CPTL	50,000	49,788	50,973	49,789		1		1			1,184	1,184	86	
466313-AJ-2	JABIL INC SR NT		01/08/2020	BANK OF AMERICA NA	01/10/2020	MITSUBISHI TR & BANK	750,000	748,748	755,490	748,748							6,743	6,743		
466313-AK-9	JABIL INC SR NT		07/06/2020	BNP PARIBAS SECURITIES CORP	12/01/2020	VARIOUS	2,150,000	2,134,477	2,135,912	2,134,928		451		451			984	984	23,054	
832696-AK-4	JM SMUCKER CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,750,000	1,964,243	1,964,243	1,964,243									2,382	1,191
832696-AH-1	JM SMUCKER CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	105,000	107,888	108,316	107,789		(99)		(99)			527	527	928	665
24422E-UY-3	JOHN DEERE CAP SR NT MTN DTD 07/18/19		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,875,000	2,102,953	2,102,953	2,102,953									10,354	9,333
24422E-UK-3	JOHN DEERE CAPITAL CORP SR NT 09/10/18		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	920,000	948,062	944,205	946,699		(1,363)		(1,363)			(2,493)	(2,493)	8,865	6,469
24422E-TT-6	JOHN DEERE CPTL CORP SR NT 06/22/17		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	70,000	74,924	74,604	74,851		(73)		(73)			(247)	(247)	964	809
478160-CL-6	JOHNSON & JOHNSON SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	3,025,000	3,614,716	3,614,716	3,614,716									21,141	19,142
47837R-AA-8	JOHNSON CONTROLS/TYCO FI SR NT		09/08/2020	BANK OF AMERICA NA	10/01/2020	BNP PARIBAS SEC CORP	400,000	398,756	404,144	398,764		8		8			5,380	5,380	467	
48128B-AH-4	JPMORGAN CHASE & CO PERP SR NT SER II		02/19/2020	J P MORGAN SECURITIES INC	03/18/2020	CITIGROUP GLBL MKT INC	350,000	350,000	259,000	350,000							(91,000)	(91,000)	1,011	
46625H-HV-5	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	55,000	76,015	78,804	75,969		(46)		(46)			2,835	2,835	639	387
46625H-QW-3	JPMORGAN CHASE & CO SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	J P MORGAN SEC INC	600,000	671,117	674,736	670,715		(403)		(403)			4,021	4,021	6,710	5,665
46625H-RL-6	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	235,000	246,142	246,116	245,914		(228)		(228)			201	201	758	229
46625H-RS-1	JPMORGAN CHASE & CO SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	J P MORGAN SEC INC	1,300,000	1,452,235	1,455,532	1,451,402		(833)		(833)			4,130	4,130	5,547	3,351
46625H-RV-4	JPMORGAN CHASE & CO SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	J P MORGAN SEC INC	700,000	770,966	775,439	770,599		(367)		(367)			4,840	4,840	6,998	5,908
46647P-BA-3	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	335,000	374,876	379,455	374,465		(411)		(411)			4,989	4,989	5,601	4,496
46625H-RY-8	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	765,000	852,294	860,495	851,544		(751)		(751)			8,951	8,951	12,055	9,644
46647P-AH-9	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	180,000	193,105	192,775	192,895		(210)		(210)			(121)	(121)	1,932	1,449
46647P-AJ-5	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	20,000	22,822	23,573	22,814		(8)		(8)			759	759	339	274
46647P-AK-2	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	165,000	193,549	198,292	193,508		(41)		(41)			4,784	4,784	2,901	2,347
483050-AC-7	KAISER FOUNDATION HOSPIT CO GUARNT		07/21/2020	DIRECT PLACEMENT	07/30/2020	BARCLAYS CAPITAL INC	600,000	671,856	677,172	671,518		(338)		(338)			5,654	5,654	4,830	3,833
487836-AT-5	KELLOGG CO SR NT SER B		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	600,000	881,376	881,376	881,376									22,102	21,233
491674-BM-8	KENTUCKY UTILITIES CO 1ST MTG		05/19/2020	BARCLAYS CAPITAL INC	12/08/2020	MITSUBISHI TR & BANK	200,000	199,018	225,654	199,028		10		10			26,626	26,626	3,428	
49427R-AP-7	KILROY REALTY LP CO GUARNT		01/16/2020	U.S. BANCORP	03/31/2020	SUNTRUST CPTL MKTS INC	2,000,000	2,003,580	1,836,680	2,003,521		(59)		(59)			(166,841)	(166,841)	32,872	21,011
494368-BZ-5	KIMBERLY-CLARK CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,660,000	1,905,017	1,879,933	1,903,431		(1,586)		(1,586)			(23,498)	(23,498)	9,739	5,312
49456B-AR-2	KINDER MORGAN INC CO GUARNT		07/27/2020	J P MORGAN SECURITIES INC	12/01/2020	TRANSFER TO SA	15,000,000	14,859,000	14,862,877	14,862,877		3,877		3,877					96,667	
539830-AZ-2	LOCKHEED MARTIN CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	125,000	163,992	160,145	163,910		(81)		(81)			(3,765)	(3,765)	1,785	1,280
539830-BB-4	LOCKHEED MARTIN CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	900,000	1,148,438	1,148,438	1,148,438									10,582	10,582
539830-BK-4	LOCKHEED MARTIN CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	80,000	102,648	102,571	102,573		(75)		(75)			(2)	(2)	460	160
539830-BN-8	LOCKHEED MARTIN CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,316,382	1,316,382	1,316,382									1,591	795
539830-BP-3	LOCKHEED MARTIN CORP SR NT		05/15/2020	MIZUHO SECURITIES USA INC	05/20/2020	BNP PARIBAS SEC CORP	250,000	249,450	253,900	249,450		0		0			4,450	4,450	26	
548661-DJ-3	LOWE'S COS INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	165,000	194,174	196,198	194,127		(47)		(47)			2,071	2,071	2,126	1,524

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
548661-DN-4	LOWE'S COS INC SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	U.S. BANCORP	700,000	816,414	829,619	816,308		(106)		(106)			13,311	13,311	7,770	6,403
548661-DS-3	LOWE'S COS INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,600,000	2,096,882	2,096,882	2,096,882									35,187	33,771
548661-DU-8	LOWE'S COS INC SR NT		03/24/2020	J P MORGAN SECURITIES INC	03/31/2020	VARIOUS	10,000,000	9,951,800	10,879,120	9,951,857		57		57			927,263	927,263	6,875	
50249A-AG-8	LYB INT FINANCE III CO GUARNT		10/07/2020	CREDIT SUISSE SECURITIES LLC	11/01/2020	TRANSFER TO SA	5,000,000	4,979,150	4,979,264	4,979,264		114		114					7,188	313
50247V-AC-3	LYB INTL FINANCE BV SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	800,000	980,366	980,366	980,366									1,517	758
559222-AV-6	MAGNA INTL INC SR NT	A	06/08/2020	CITIGROUP GLOBAL MKT INC	06/09/2020	STIFEL, NICOLAUS & CO	850,000	846,337	846,337	846,337										
571903-BE-2	MARRIOTT INTL SR NT		05/28/2020	GOLDMAN, SACHS & CO	05/29/2020	GOLDMAN, SACHS & CO	150,000	149,069	153,371	149,069		0		0			4,302	4,302	19	
571748-AV-4	MARSH & MCLENNAN COS INC SR NT		07/21/2020	DIRECT PLACEMENT	07/29/2020	WELLS FARGO BANK, N.A.	500,000	547,474	548,825	547,139		(335)		(335)			1,686	1,686	2,819	1,993
573284-AV-8	MARTIN MARIETTA MATERIAL SR NT		03/05/2020	DEUTSCHE BANK SECURITIES INC	03/16/2020	J P MORGAN SEC INC	500,000	494,320	481,790	494,323		3		3			(12,533)	(12,533)	69	
58013M-EK-6	MCDONALD'S CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	85,000	101,894	105,811	101,858		(35)		(35)			3,953	3,953	1,911	1,565
58013M-FA-7	MCDONALD'S CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	475,000	631,552	631,552	631,552									7,076	6,625
58013M-EH-3	MCDONALD'S CORP SR NT MTN DTD 01/16/09		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	50,000	67,789	69,298	67,746		(43)		(43)			1,551	1,551	1,188	950
58013M-FL-3	MCDONALD'S CORP SR NT MTN DTD 03/05/20		03/03/2020	GOLDMAN, SACHS & CO	05/01/2020	BNP PARIBAS SEC CORP	950,000	948,252	948,689	948,302		50		50			387	387	2,258	
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20		03/25/2020	J P MORGAN SECURITIES INC	04/30/2020	JEFFERIES LLC	1,050,000	1,042,293	1,185,849	1,042,357		64		64			143,492	143,492	3,885	
58013M-EV-2	MCDONALD'S CORP SR NT MTN DTD 05/26/15		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	300,000	367,678	365,802	367,566		(112)		(112)			(1,764)	(1,764)	1,342	192
58013M-FH-2	MCDONALD'S CORP SR NT MTN DTD 08/15/18		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	500,000	638,883	638,883	638,883									1,731	1,298
58013M-EZ-3	MCDONALD'S CORP SR NT MTN DTD 12/09/15		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	175,000	219,808	219,436	219,658		(150)		(150)			(222)	(222)	503	3,930
585055-BR-6	MEDTRONIC INC CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	126,000	132,137	131,165	131,925		(212)		(212)			(761)	(761)	1,169	838
585055-BT-2	MEDTRONIC INC CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	258,000	329,299	334,770	329,048		(251)		(251)			5,722	5,722	3,324	2,383
589331-AS-6	MERCK & CO INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	75,000	89,914	88,879	89,882		(32)		(32)			(1,003)	(1,003)	795	570
58933Y-AR-6	MERCK & CO INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	650,000	710,650	701,948	709,869		(780)		(780)			(7,921)	(7,921)	7,001	5,511
58933Y-AT-2	MERCK & CO INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	365,000	447,125	445,943	447,079		(46)		(46)			(1,137)	(1,137)	2,973	2,427
58933Y-AV-7	MERCK & CO INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	650,000	819,541	819,541	819,541									1,549	1,056
58933Y-AW-5	MERCK & CO INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,300,038	1,300,038	1,300,038									2,444	1,667
59156R-AJ-7	METLIFE INC SR NT		07/21/2020	DIRECT PLACEMENT	07/30/2020	WELLS FARGO BANK, N.A.	800,000	1,233,948	1,254,432	1,233,036		(912)		(912)			21,396	21,396	6,800	4,108
594918-AR-5	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	6,023	5,950	6,021		(2)		(2)			(71)	(71)	22	8
594918-BQ-6	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	295,000	309,852	306,782	309,567		(285)		(285)			(2,784)	(2,784)	2,344	1,852
594918-BR-4	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	135,000	148,522	146,344	148,391		(131)		(131)			(2,047)	(2,047)	1,287	1,017
594918-BT-0	MICROSOFT CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,060,000	1,329,904	1,319,853	1,329,647		(257)		(257)			(9,794)	(9,794)	11,324	9,119
594918-BU-7	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	137,000	178,186	174,941	178,143		(43)		(43)			(3,203)	(3,203)	2,150	1,699
594918-BZ-6	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	522,000	665,349	667,748	664,893		(455)		(455)			2,854	2,854	8,620	6,837
594918-CC-6	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	523,000	529,863	535,060	529,853		(10)		(10)			5,207	5,207	1,100	
594918-CD-4	MICROSOFT CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	2,760,000	2,942,034	3,122,229	3,121,682		(2)		(2)			548	548	23,526	21,915
59523U-AR-8	MID-AMERICA APARTMENTS SR NT		01/15/2020	WELLS FARGO BANK, N.A.	04/02/2020	U.S. BANCORP	275,000	276,337	257,254	276,311		(25)		(25)			(19,057)	(19,057)	2,731	1,071
595620-AL-9	MIDAMERICAN ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	20,000	25,944	26,185	25,933		(11)		(11)			252	252	283	203
595620-AR-6	MIDAMERICAN ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	135,000	162,218	165,174	162,177		(42)		(42)			2,997	2,997	2,222	1,778
595620-AU-9	MIDAMERICAN ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	170,000	215,081	219,205	215,019		(62)		(62)			4,186	4,186	3,332	2,729
606822-BE-3	MITSUBISHI UFJ FIN GRP SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MITSUBISHI TR & BANK	165,000	188,634	195,127	188,577		(57)		(57)			6,550	6,550	2,170	1,599
60687Y-BH-1	MIZUHO FINANCIAL GRP SR NT	D	07/06/2020	MIZUHO SECURITIES USA INC	12/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									43,103	
609207-AU-9	MONDELEZ INTL SR NT		04/30/2020	BARCLAYS CAPITAL INC	12/03/2020	JANE STREET EXEC SVCS	1,400,000	1,392,496	1,446,718	1,393,353		857		857			53,365	53,365	12,425	
61744Y-AH-1	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	160,000	166,608	165,226	166,401		(207)		(207)			(1,176)	(1,176)	513	147
61744Y-AL-2	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	415,000	475,638	491,597	475,471		(167)		(167)			16,126	16,126	7,279	5,905
61747Y-DY-8	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	340,000	411,706	424,123	411,587		(119)		(119)			12,536	12,536	6,254	5,036
617482-V9-2	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	120,000	180,726	185,605	180,611		(116)		(116)			4,995	4,995	3,336	2,699
61761J-VL-0	MORGAN STANLEY SR NT		07/21/2020	DIRECT PLACEMENT	07/29/2020	MORGAN STANLEY CPTL	600,000	665,666	668,472	665,247		(419)		(419)			3,225	3,225	6,043	4,995
61744Y-AK-4	MORGAN STANLEY SR NT FRN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	30,000	33,135	33,597	33,110		(25)		(25)			487	487	476	410
617446-8C-6	MORGAN STANLEY SR NT SER GMTN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	200,000	224,220	225,404	223,943		(277)		(277)			1,461	1,461	3,511	2,844
617482-4M-3	MORGAN STANLEY SUB NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	155,000	168,639	167,450	168,295		(344)		(344)			(845)	(845)	1,259	630
620076-BT-5	MOTOROLA SOLUTIONS INC SR NT		08/10/2020	GOLDMAN, SACHS & CO	08/24/2020	STIFEL, NICOLAUS & CO	5,000,000	4,990,100	4,999,480	4,990,117		17		17			9,363	9,363	2,300	
576360-AR-5	MSTRCARD INC SR NT		03/24/2020	CITIGROUP GLOBAL MKT INC	05/07/2020	GOLDMAN, SACHS & CO	250,000	249,303	277,943	249,314		11		11			28,629	28,629	1,031	
623115-AF-9	MT SINAI HOSPITAL NT SER 2020		09/16/2020	CITIGROUP GLOBAL MKTS INC	11/01/2020	TRANSFER TO SA	15,000,000	15,000,000	15,000,000	15,000,000									55,104	
90520E-AH-4	MUFG UNION BANK NA SR NT SER BKNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	380,000	396,162	393,809	395,620		(542)		(542)			(1,811)	(1,811)	2,993	1,995
63111X-AB-7	NASDAQ INC SR NT		04/23/2020	BANK OF AMERICA NA	05/27/2020	CITIGROUP GLBL MKT INC	750,000	735,735	757,103	735,759		24		24			21,343	21,343	2,099	
637432-NS-0	NATIONAL RURAL UTIL COOP COLLATERAL TR		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,500,000	1,718,854	1,722,870	1,717,450		(1,404)		(1,404)			5,420	5,420	16,342	11,717
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	115,000	141,787	142,710	141,736		(50)		(50)			974	974	2,360	1,933
641423-CA-4	NEVADA PWR CO GENL REF MORT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	50,000	64,978	66,562	64,947		(31)		(31)			1,615	1,615	348	121

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
654106-AK-9	NIKE INC SR NT		03/25/2020	BANK OF AMERICA NA	05/27/2020	MIZUHO SEC USA INC	250,000	249,633	277,530	249,638		.6		.6			27,892	27,892	1,227	
65473Q-BB-8	NISOURCE FINANCE CORP CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	800,000	1,063,326	1,063,326	1,063,326									5,133	4,317
65473Q-BC-6	NISOURCE FINANCE CORP CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	150,000	193,199	193,199	193,199									880	740
65473Q-BF-9	NISOURCE INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	295,000	350,006	357,189	349,926		(80)		(80)			7,263	7,263	1,649	574
655844-BV-9	NORFOLK SOUTHERN CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	265,000	305,790	313,474	305,745		(45)		(45)			7,729	7,729	4,055	3,160
655844-BX-5	NORFOLK SOUTHERN CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,975,000	2,401,165	2,406,909	2,401,099		(65)		(65)			5,809	5,809	29,357	27,151
655844-CA-4	NORFOLK SOUTHERN CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	130,000	144,784	146,289	144,614		(169)		(169)			1,675	1,675	1,977	1,582
665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	140,000	158,865	157,912	158,826		(40)		(40)			(914)	(914)	1,798	1,402
665772-CN-7	NORTHERN STATES PWR-MINN 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	20,000	24,077	24,161	24,070		(7)		(7)			91	91	302	236
666807-BJ-0	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	15,000	17,495	17,555	17,491		(4)		(4)			64	64	122	74
666807-BM-3	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	340,000	369,711	365,554	369,326		(385)		(385)			(3,772)	(3,772)	4,594	3,763
666807-BP-6	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	415,000	506,112	494,323	505,973		(139)		(139)			(11,650)	(11,650)	3,531	2,137
66989H-AH-1	NOVARTIS CAPITAL CORP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	470,000	627,380	617,754	627,085		(295)		(295)			(9,331)	(9,331)	3,159	1,436
66989H-AK-4	NOVARTIS CAPITAL CORP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	6,315	6,238	6,313		(2)		(2)			(75)	(75)	23	6
67021C-AN-7	NSTAR ELEC CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	950,000	1,074,171	1,078,972	1,073,381		(790)		(790)			5,591	5,591	3,945	1,372
670346-AS-4	NUCOR CORP SR NT		05/20/2020	WELLS FARGO BANK, N.A.	05/22/2020	JEFFERIES LLC	550,000	548,466	556,903	548,467		.2		.2			8,435	8,435	206	
67066G-AF-1	NVIDIA CORP SR NT		03/26/2020	GOLDMAN, SACHS & CO	05/13/2020	VARIOUS	2,850,000	2,839,427	3,057,559	2,839,525		99		99			218,034	218,034	8,932	
68233D-AP-2	ONCOR ELEC DELIVERY SR NT SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	30,000	45,807	45,116	45,741		(66)		(66)			(625)	(625)	1,003	822
68233D-AR-8	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	120,000	136,468	135,320	136,020		(448)		(448)			(700)	(700)	2,800	2,100
68233D-AT-4	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	35,000	50,441	51,168	50,374		(68)		(68)			794	794	408	204
68233J-AS-3	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	445,000	620,067	619,649	619,702		(365)		(365)			(53)	(53)	1,965	
68233J-AT-1	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	415,000	531,402	524,672	531,150		(252)		(252)			(6,478)	(6,478)	1,574	
68389X-AE-5	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	7,516	7,582	7,509		(7)		(7)			72	72	69	42
68389X-AM-7	ORACLE CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	575,000	816,472	816,472	816,472									6,353	5,752
68389X-AV-7	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	705,000	870,357	867,206	869,724		(633)		(633)			(2,518)	(2,518)	14,568	12,042
68389X-BF-1	ORACLE CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	630,000	755,310	754,037	755,208		(103)		(103)			(1,171)	(1,171)	6,295	4,907
68389X-BJ-3	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	40,000	46,035	46,943	46,026		(9)		(9)			917	917	738	604
68389X-BL-8	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	310,000	327,549	324,176	327,224		(325)		(325)			(3,048)	(3,048)	2,191	1,571
68389X-BP-9	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	180,000	204,416	205,477	204,346		(69)		(69)			1,131	1,131	874	304
68389X-BQ-7	ORACLE CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,440,000	1,721,244	1,724,773	1,721,140		(104)		(104)			3,633	3,633	17,138	14,893
68389X-BX-2	ORACLE CORP SR NT		03/30/2020	WELLS FARGO BANK, N.A.	06/17/2020	BNP PARIBAS SEC CORP	1,000,000	996,540	1,112,800	996,554		14		14			116,246	116,246	7,800	
685218-AB-5	ORANGE SA SR NT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	500,000	738,125	738,125	738,125									4,049	3,514
694308-GS-0	PACIFIC GAS & ELEC SR NT		06/25/2020	VARIOUS	07/02/2020	EXCHANGE	7,400,000	8,898,500	8,897,935	8,897,935		(565)		(565)						
695114-CG-1	PACIFICORP 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	10,000	14,377	14,381	14,366		(12)		(12)			15	15	132	80
695114-CL-0	PACIFICORP 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	290,000	407,079	424,131	406,795		(283)		(283)			17,335	17,335	8,023	6,573
701094-AP-9	PARKER-HANNIFIN CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,800,000	2,222,582	2,222,582	2,222,582									21,000	19,600
713448-BZ-0	PEPSICO INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	650,000	829,550	829,550	829,550									1,733	1,228
713448-CC-0	PEPSICO INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	215,000	251,426	254,343	251,351		(74)		(74)			2,991	2,991	2,967	2,322
713448-DV-7	PEPSICO INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,400,000	1,786,714	1,786,714	1,786,714									22,867	21,778
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT		06/16/2020	BANK OF AMERICA NA	06/29/2020	BNP PARIBAS SEC CORP	1,500,000	1,487,550	1,514,310	1,487,585		35		35			26,725	26,725	1,575	
717081-EC-3	PFIZER INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	220,000	266,411	268,627	266,271		(140)		(140)			2,356	2,356	4,791	4,058
717081-EK-5	PFIZER INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,000,000	2,658,073	2,658,073	2,658,073									3,267	1,633
717081-EV-1	PFIZER INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	326,000	405,445	416,286	405,331		(114)		(114)			10,955	10,955	3,840	2,753
717081-EW-9	PFIZER INC SR NT		03/25/2020	BANK OF AMERICA NA	08/11/2020	JEFFERIES LLC	1,350,000	1,345,275	1,519,628	1,345,433		158		158			174,195	174,195	13,683	
717081-CY-7	PFIZER INC. SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	250,000	422,082	422,082	422,082									700	350
718546-AL-8	PHILLIPS 66 CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	130,000	158,339	158,339	158,339									2,359	2,236
723787-AQ-0	PIONEER NATURAL RESOURCE SR NT		08/06/2020	BANK OF AMERICA NA	12/18/2020	MITSUBISHI TR & BANK	10,000,000	9,920,500	9,829,147	9,923,005		2,505		2,505			(93,858)	(93,858)	65,959	
69351U-AN-3	PPL ELEC UTILITIES 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	44,000	57,119	58,367	57,092		(27)		(27)			1,275	1,275	1,055	864
69351U-AV-5	PPL ELEC UTILITIES 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	145,000	178,709	178,333	178,660		(49)		(49)			(327)	(327)	3,276	2,775
742718-FH-7	PROCTER & GAMBLE CO/THE SR NT		03/23/2020	CITIGROUP GLOBAL MKT INC	12/08/2020	VARIOUS	900,000	897,840	1,038,627	897,962		122		122			140,665	140,665	17,575	
74340X-BN-0	PROLOGIS LP SR NT		02/03/2020	J P MORGAN SECURITIES INC	03/27/2020	SUNTRUST CPTL MKTS INC	750,000	748,748	706,163	748,766		19		19			(42,604)	(42,604)	1,859	
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,140,000	1,311,737	1,307,455	1,311,381		(356)		(356)			(3,927)	(3,927)	12,084	8,664
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MTG		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	25,000	30,707	31,564	30,697		(10)		(10)			867	867	317	227
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MTG SER 17		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	225,000	335,923	335,729	335,613		(310)		(310)			117	117	4,688	3,516
744560-BQ-8	PUBLIC SERVICE ELEC 1ST MTG MTN		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	240,000	299,549	299,549	299,549									709	532
744560-BX-3	PUBSVC ELEC 1ST MTG MTN DTD 09/07/18		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,500,000	1,734,561	1,728,645	1,732,932		(1,629)		(1,629)			(4,287)	(4,287)	18,250	13,688

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
75513E-AD-3	RAYTHEON TECH CORP SR NT		05/14/2020	BANK OF AMERICA NA	05/15/2020	VARIOUS	15,000,000	14,980,800	15,006,260	14,980,802		2		2			25,458	25,458	438	
913017-BP-3	RAYTHEON TECH CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	50,000	70,859	72,013	70,807		(52)		(52)			1,206	1,206	1,412	1,157
74949L-AD-4	RELX CAPITAL INC CO GUARNT	C	05/18/2020	HSBC SECURITIES INC	06/29/2020	JEFFERIES LLC	200,000	198,684	215,910	198,696		12		12			17,214	17,214	650	
760759-AT-7	REPUBLIC SVCS INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,750,000	2,079,104	2,079,104	2,079,104									25,730	24,386
96926G-AD-5	RICE UNIVERSITY NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,230,000	1,491,957	1,510,440	1,491,660		(297)		(297)			18,780	18,780	5,931	2,063
773903-AJ-8	ROCKWELL AUTOMATION SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,271,972	2,271,972	2,271,972									5,553	4,165
775109-BG-5	ROGERS COMMS IN CO GUARNT	A	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,755,000	2,212,447	2,212,447	2,212,447									9,224	7,756
776743-AF-3	ROPER TECHNOLOGIES INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,750,000	2,097,322	2,097,322	2,097,322									2,858	1,429
80285H-AD-2	SANTANDER DRIVE AUTO REC 2019-1 CL A3		05/29/2020	GOLDMAN, SACHS & CO	09/15/2020	SCHEDULED REDEMPTION	333,752	334,561	333,752	333,752		(808)		(808)					1,872	473
822582-BQ-4	SHELL INTL FIN CO GUARNT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,176,335	1,176,335	1,176,335									15,444	14,667
822582-AD-4	SHELL INTL FIN NT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	600,000	905,087	905,087	905,087									11,050	10,306
824348-BL-9	SHERWIN-WILLIAMS CO SR NT		03/03/2020	CITIGROUP GLOBAL MKT INC	03/04/2020	U.S. BANCORP	200,000	199,958	200,898	199,958							940	940		
833034-AM-3	SNAP-ON INC SR NT		04/27/2020	CITIGROUP SECURITIES INC	07/01/2020	TRANSFER TO SA	5,000,000	4,943,100	4,943,321	4,943,321		221		221					26,264	
835495-AL-6	SONOCO PRODUCTS CO SR NT		04/20/2020	BANK OF AMERICA NA	09/18/2020	VARIOUS	10,700,000	10,688,016	10,792,418	10,688,085		69		69			104,333	104,333	21,094	
842587-CX-3	SOUTHERN CO SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	680,000	828,077	810,683	827,754		(323)		(323)			(17,070)	(17,070)	5,603	2,576
84265V-AJ-4	SOUTHERN COPPER CORP SR NT	C	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	85,000	102,275	108,023	102,252		(23)		(23)			5,771	5,771	943	527
844741-BJ-6	SOUTHWEST AIRLINES CO SR NT		04/29/2020	BANK OF AMERICA NA	05/29/2020	VARIOUS	10,000,000	9,978,300	10,106,250	9,978,497		197		197			127,753	127,753	26,833	
845437-BQ-4	SOUTHWESTERN ELEC PWR SR NT SER L		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	5,359	5,339	5,359		(1)		(1)			(20)	(20)	80	64
84756N-AG-4	SPECTRA ENERGY PARTNERS CO GUARNT	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	525,000	611,180	611,180	611,180									919	459
85440K-AA-2	STANFORD UNIVERSITY NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	155,000	194,348	197,847	194,285		(63)		(63)			3,561	3,561	942	471
854502-AL-5	STANLEY BLACK & DECKER I SR NT		02/03/2020	BANK OF AMERICA NA	02/20/2020	VARIOUS	750,000	747,503	745,925	747,510		8		8			(1,586)	(1,586)	604	
855244-AS-8	STARBUCKS CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,137,257	2,137,257	2,137,257									28,475	26,988
863667-AJ-0	STRYKER CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	400,000	530,944	530,944	530,944									719	360
863667-AQ-4	STRYKER CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	825,000	963,566	963,566	963,566									1,840	1,255
863667-BA-8	STRYKER CORP SR NT		05/26/2020	WELLS FARGO BANK, N.A.	08/17/2020	BANK OF AMERICA NA	900,000	897,894	914,832	897,979		85		85			16,853	16,853	2,156	
871829-AY-3	SYSCORPORATION CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	635,000	722,363	722,363	722,363									15,228	14,629
871829-BJ-5	SYSCORPORATION CO GUARNT		02/11/2020	GOLDMAN, SACHS & CO	07/01/2020	TRANSFER TO SA	1,000,000	998,110	998,125	998,125		15		15					12,650	
871829-BL-0	SYSCORPORATION CO GUARNT		03/30/2020	GOLDMAN, SACHS & CO	03/31/2020	STIFEL, NICOLAUS & CO	800,000	798,336	833,952	798,336							35,616	35,616		
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT	D	06/29/2020	BANK OF AMERICA NA	07/09/2020	GOLDMAN, SACHS & CO	400,000	399,216	406,104	399,217		1		1			6,887	6,887	91	
87612E-BA-3	TARGET CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	290,000	360,391	362,425	360,247		(145)		(145)			2,178	2,178	5,800	4,833
87612E-BG-0	TARGET CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,223,172	2,223,172	2,223,172									24,678	23,389
87971M-BH-5	TELUS CORP SR NT	A	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,900,000	2,423,240	2,423,240	2,423,240									32,289	30,590
882508-BD-5	TEXAS INSTRUMENTS INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,251,166	2,251,166	2,251,166									26,260	24,888
883203-CB-5	TEXTRON INC SR NT		03/10/2020	BANK OF AMERICA NA	06/09/2020	GOLDMAN, SACHS & CO	300,000	298,569	292,575	298,597		28		28			(6,022)	(6,022)	2,100	
883556-CG-5	THERMO FISHER SCIENTIFIC SR NT		03/23/2020	J P MORGAN SECURITIES INC	04/30/2020	CREDIT SUISSE SEC LLC	150,000	150,000	182,375	150,000							32,375	32,375	731	
89352H-AZ-2	TRANSCANADA PIPELINES SR NT	A	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	700,000	929,148	929,148	929,148									1,388	694
89352H-AD-1	TRANS-CANADA PIPELINES SR NT	A	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	578,000	791,408	791,408	791,408									16,325	15,628
86787E-BA-4	TRUIST BANK SR NT SER BKNT		06/09/2020	DIRECT PLACEMENT	10/26/2020	CALLED @ 100.000	310,000	313,416	310,000	310,547		(2,869)		(2,869)			(547)	(547)	5,464	1,062
05531F-BB-8	TRUIST FIN CORP SR NT MTN DTD 10/26/17		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	160,000	171,579	171,978	171,421		(158)		(158)			557	557	823	443
898813-AR-1	TUCSON ELEC PWR CO SR NT		04/06/2020	SUNTRUST CAPITAL MARKETS INC	07/01/2020	TRANSFER TO SA	4,000,000	3,965,520	3,965,654	3,965,654		134		134					36,444	
25468P-CP-9	TWDC ENTERPRISES 18 CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	37,000	44,384	44,560	44,369		(15)		(15)			191	191	607	472
25468P-BW-5	TWDC ENTERPRISES 18 MTN DTD 02/28/02 B		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	148,000	221,024	222,233	220,929		(96)		(96)			1,304	1,304	1,664	1,248
902494-BK-8	TYSON FOODS INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,175,000	1,435,406	1,435,406	1,435,406									3,975	2,982
904764-AH-0	UNILEVER CAPITAL CORP NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	225,000	323,581	323,224	323,150		(431)		(431)			74	74	1,696	590
906548-CN-0	UNION ELEC CO		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	145,000	172,870	174,560	172,789		(81)		(81)			1,771	1,771	1,450	967
02360F-AB-2	UNION ELEC CO SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	43,000	55,846	56,123	55,811		(35)		(35)			312	312	950	760
906548-CJ-9	UNION ELEC CO SR SEC		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	155,000	179,807	181,121	179,757		(50)		(50)			1,364	1,364	1,780	1,276
907818-EM-6	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	175,000	205,209	210,919	205,172		(37)		(37)			5,747	5,747	1,662	1,108
907818-EQ-7	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	170,000	186,484	188,234	186,437		(47)		(47)			1,798	1,798	1,802	1,292
907818-ES-3	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	190,000	214,099	214,007	213,819		(280)		(280)			187	187	3,285	2,692
907818-FC-7	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	165,000	210,097	209,435	210,033		(63)		(63)			(599)	(599)	2,365	1,774
911312-BN-5	UNITED PARCEL SERVICE SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,106,743	2,106,743	2,106,743									23,729	22,490
911312-BW-5	UNITED PARCEL SERVICE SR NT		03/19/2020	J P MORGAN SECURITIES INC	04/28/2020	CITIGROUP GLBL MKT INC	300,000	298,254	435,720	298,256		2		2			137,464	137,464	1,590	
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	200,000	256,340	256,340	256,340									2,950	2,180
913017-CX-5	UNITED TECHNOLOGIES CORP SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	1,710,000	2,269,407	2,269,386	2,269,362		(45)		(45)			23	23	27,975	26,112
913017-CY-3	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	360,000	417,833	422,500	417,447		(386)		(386)			5,052	5,052	1,856	619

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
913017-DD-8	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	285,000	325,653	323,663	325,188		(465)		(465)			(1,525)	(1,525)	4,222	3,283
91324P-DX-7	UNITEDHEALTH GRP INC SR NT		05/13/2020	BARCLAYS CAPITAL INC	06/18/2020	ROYAL BANK OF CANADA	800,000	793,256	827,992	793,314		58		58			34,678	34,678	1,511	
914748-AA-6	UNIV OF NOTRE DAME NT SER 2017		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	860,000	1,023,238	1,016,950	1,022,979		(259)		(259)			(6,029)	(6,029)	11,027	8,594
914886-AB-2	UNIV SOUTHERN CALIFORIA NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,005,000	1,077,316	1,096,676	1,077,113		(203)		(203)			19,564	19,564	7,608	5,072
91911T-AQ-6	VALE OVERSEAS LTD CO GUARNT	D	07/06/2020	MIZUHO SECURITIES USA INC	07/07/2020	STIFEL, NICOLAUS & CO	200,000	198,352	200,800	198,352		0		0			2,448	2,448	21	
91913Y-AL-4	VALERO ENERGY CORP CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	685,000	890,828	890,828	890,828									13,110	12,228
92345Y-AD-8	VERISK ANALYTICS INC NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,000,000	2,283,946	2,283,946	2,283,946									23,111	21,556
92343V-BE-3	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	6,548	6,586	6,545		(3)		(3)			41	41	40	20
92343V-CM-4	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	190,000	272,697	272,198	272,611		(85)		(85)			(413)	(413)	3,439	2,645
92343V-CV-4	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	180,000	218,186	220,703	218,065		(121)		(121)			2,639	2,639	3,546	2,905
92343V-CX-0	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	815,000	1,062,734	1,058,204	1,062,388		(345)		(345)			(4,184)	(4,184)	10,852	7,780
92343V-CZ-5	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	160,000	219,052	214,147	218,992		(60)		(60)			(4,845)	(4,845)	2,201	1,578
92343V-DR-2	VERIZON COMMS SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	475,000	631,632	631,632	631,632									889	444
92343V-DS-0	VERIZON COMMS SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,191,000	3,139,067	3,139,067	3,139,067									50,026	47,891
92343V-DU-5	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	750,000	1,007,602	1,005,675	1,006,857		(744)		(744)			(1,182)	(1,182)	11,484	8,203
92343V-EA-8	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,430,000	1,781,745	1,771,270	1,780,351		(1,394)		(1,394)			(9,081)	(9,081)	25,204	19,841
92343V-CQ-5	VERIZON COMMS SR NT SER 20YR		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	25,000	30,685	30,726	30,664		(21)		(21)			63	63	183	92
92556H-AD-9	VIACOMCBS INC SR NT		05/12/2020	DEUTSCHE BANK SECURITIES INC	06/17/2020	GOLDMAN, SACHS & CO	800,000	779,160	903,168	779,271		111		111			123,897	123,897	2,800	
927804-GB-4	VIRGINIA ELEC & PWR CO SR NT SER A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,500,000	1,645,649	1,649,640	1,644,747		(902)		(902)			4,893	4,893	19,885	16,292
92826C-AF-9	VISA INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	300,000	394,578	394,437	394,412		(165)		(165)			25	25	7,059	5,984
92857W-AQ-3	VODAFONE GRP PLC SR NT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	100,000	141,300	141,300	141,300									547	427
92857W-BD-1	VODAFONE GRP PLC SR NT	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	800,000	954,396	954,396	954,396									3,889	3,208
92857W-BL-3	VODAFONE GRP PLC SR NT	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	145,000	176,959	179,406	176,879		(80)		(80)			2,527	2,527	624	20
92857W-BM-1	VODAFONE GRP PLC SR NT	D	07/21/2020	DIRECT PLACEMENT	09/18/2020	VARIOUS	770,000	1,039,318	1,011,148	1,038,431		(887)		(887)			(27,283)	(27,283)	10,569	3,875
929160-AZ-2	VULCAN MATERIALS CO SR NT		05/07/2020	GOLDMAN, SACHS & CO	06/17/2020	MORGAN STANLEY CPTL	200,000	199,444	218,194	199,448		4		4			18,746	18,746	603	
931142-DW-0	WALMART INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	160,000	199,550	199,550	199,550									1,676	1,563
931142-EB-5	WALMART INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	250,000	309,417	314,858	309,249		(168)		(168)			5,608	5,608	5,020	4,197
931142-EC-3	WALMART INC SR NT		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	3,180,000	4,199,228	4,203,043	4,199,127		(101)		(101)			3,916	3,916	34,578	31,479
931142-DU-4	WAL-MART STORES INC SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	265,000	277,932	275,799	277,619		(313)		(313)			(1,820)	(1,820)	3,391	2,872
254687-DV-5	WALT DISNEY CO/THE CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	125,000	178,559	180,473	178,343		(217)		(217)			2,130	2,130	2,411	1,728
254687-EB-8	WALT DISNEY CO/THE CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	12,000	17,681	17,877	17,663		(18)		(18)			214	214	418	354
254687-EV-4	WALT DISNEY CO/THE CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	750,000	968,385	968,385	968,385									1,385	693
254687-FP-6	WALT DISNEY CO/THE CO GUARNT		03/19/2020	CITIGROUP GLOBAL MKT INC	06/16/2020	MORGAN STANLEY CPTL	300,000	299,670	347,271	299,680		10		10			47,591	47,591	2,621	
254687-FZ-4	WALT DISNEY CO/THE CO GUARNT		05/11/2020	MORGAN STANLEY CAPITAL	05/12/2020	VARIOUS	1,350,000	1,348,164	1,357,290	1,348,164		0		0			9,126	9,126	54	
254687-GA-8	WALT DISNEY CO/THE CO GUARNT		05/11/2020	MORGAN STANLEY CAPITAL	05/12/2020	VARIOUS	1,900,000	1,897,283	1,916,534	1,897,283		0		0			19,251	19,251	115	
94106B-AB-7	WASTE CONNECTIONS INC SR NT		03/04/2020	J P MORGAN SECURITIES INC	06/23/2020	FIFTH THIRD BANK	600,000	591,150	604,272	591,201		51		51			13,071	13,071	5,185	
94106L-BK-4	WASTE MANAGEMENT INC CO GUARNT		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	700,000	902,436	902,436	902,436									5,971	5,407
949746-SK-8	WELLS FARGO & CO SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	170,000	175,244	175,022	175,048		(195)		(195)			(27)	(27)	2,275	1,841
949746-RF-0	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	95,000	125,963	131,044	125,912		(51)		(51)			5,132	5,132	2,456	2,012
94974B-GT-1	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	730,000	828,078	870,401	827,937		(141)		(141)			42,464	42,464	17,577	14,900
94974B-GQ-7	WELLS FARGO & CO SUB SER GMTN		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	310,000	375,508	397,550	375,411		(97)		(97)			22,140	22,140	1,857	591
958667-AB-3	WESTERN MIDSTREAM OPERAT SR NT		01/09/2020	BARCLAYS CAPITAL INC	01/23/2020	WELLS FARGO BANK, N.A.	300,000	299,886	301,020	299,887		1		1			1,133	1,133	362	
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT		01/13/2020	BARCLAYS CAPITAL INC	08/24/2020	VARIOUS	3,650,000	3,653,940	3,706,186	3,653,688		(252)		(252)			52,498	52,498	78,961	675
962166-BX-1	WEYERHAEUSER CO SR NT		01/16/2020	MORGAN STANLEY CAPITAL	08/13/2020	GOLDMAN, SACHS & Co	2,000,000	2,197,900	2,305,540	2,187,803		(10,097)		(10,097)			117,737	117,737	60,444	14,667
963320-AX-4	WHIRLPOOL CORP SR NT		05/04/2020	BNP PARIBAS SECURITIES CORP	05/14/2020	VARIOUS	950,000	936,292	948,050	936,293		2		2			11,757	11,757	403	
976843-BJ-0	WISCONSIN PUBLIC SERVICE SR NT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	6,212	6,384	6,210		(2)		(2)			175	175	40	20
96145D-AD-7	WRKCO INC CO GUARNT SER WI		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	270,000	298,753	298,753	298,753									354	177
983024-AG-5	WYETH LLC CO GUARNT		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	5,000	7,545	7,713	7,535		(10)		(10)			178	178	135	108
00287Y-CN-7	ABBVIE INC SR NT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	276,000	340,220	340,220	340,220									510	255
00751Y-AD-8	ADVANCE AUTO PARTS SR NT 144A		04/13/2020	BANK OF AMERICA NA	07/27/2020	EXCHANGE	10,000,000	9,964,800	9,965,615	9,965,615		815		815					109,417	
00900C-AA-2	AIMCO 2017-AA CL A 144A	D	09/29/2020	MORGAN STANLEY CAPITAL	11/19/2020	BANK OF AMERICA	9,750,000	9,716,753	9,729,450	9,717,701		948		948			11,749	11,749	45,127	30,284
009279-AC-4	AIRBUS SE SR NT 144A	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,136,933	1,136,933	1,136,933									18,543	17,775
01400E-AB-9	ALCON FINANCE CORP CO GUARNT 144A		12/01/2020	DEUTSCHE BANK SECURITIES INC	12/03/2020	BNP PARIBAS SEC CORP	3,000,000	3,276,540	3,277,500	3,276,218		(322)		(322)			1,282	1,282	18,500	17,500
01400E-AD-5	ALCON FINANCE CORP CO GUARNT 144A		05/18/2020	J P MORGAN SECURITIES INC	10/01/2020	JEFFERIES LLC	400,000	399,372	425,156	399,392		20		20			25,764	25,764	3,698	
034863-AW-0	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/30/2020	ROYAL BANK OF CANADA	05/12/2020	JEFFERIES LLC	1,400,000	1,392,076	1,542,926	1,392,148		72		72			150,778	150,778	9,406	
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A	D	10/08/2020	CITIGROUP SECURITIES INC	11/01/2020	TRANSFER TO SA	10,000,000	9,964,700	9,964,848	9,964,848		148		148					11,215	

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
03765H-AF-8	APOLLO MANAGEMENT HOLD CO GUARNT 144A		06/02/2020	CITIGROUP SECURITIES INC	08/06/2020	VARIOUS	8,000,000	7,976,320	8,125,210	7,976,623		303		303			148,587	148,587	30,880	
00206R-MD-1	AT&T INC SR NT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	586,000	585,264	585,264	585,264									636	231
00206R-ME-9	AT&T INC SR NT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	857,000	861,195	861,195	861,195									956	358
05401A-AL-5	AVOLON HLDGS FNDG LTD CO GUARNT 144A	D	11/16/2020	DEUTSCHE BANK SECURITIES INC	12/01/2020	TRANSFER TO SA	4,000,000	3,999,000	3,999,004	3,999,004		4		4					3,778	
05523R-AB-3	BAE SYSTEMS PLC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	240,000	250,419	248,885	249,947		(472)		(472)			(1,062)	(1,062)	2,533	1,583
05523R-AD-9	BAE SYSTEMS PLC SR NT 144A	D	04/07/2020	DEUTSCHE BANK SECURITIES INC	06/24/2020	VARIOUS	500,000	496,480	543,460	496,538		58		58			46,922	46,922	3,306	
071813-BV-0	BAXTER INTL INC SR NT 144A		03/24/2020	J P MORGAN SECURITIES INC	11/08/2020	CALLED @ 113.829	1,350,000	1,348,056	1,536,688	1,348,261		205		205			1,739	1,739	217,906	
07274N-AQ-6	BAYER US FINANCE II LLC CO GUARNT 144A	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	250,000	317,831	317,831	317,831									3,182	2,945
07274N-BF-9	BAYER US FINANCE II LLC CO GUARNT 144A	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	500,000	578,498	578,498	578,498									4,522	4,094
09659W-2F-0	BNP PARIBAS SR NT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	1,050,000	1,199,667	1,211,175	1,198,658		(1,008)		(1,008)			12,517	12,517	17,582	13,732
11044M-AA-4	BRITISH AIR 20-1 A PPT SR SEC 144A	C	11/17/2020	CITIGROUP GLOBAL MKT INC	11/18/2020	BARCLAYS CAPITAL INC	200,000	200,000	206,000	200,000							6,000	6,000		
11135F-AC-5	BROADCOM INC CO GUARNT 144A		02/06/2020	MITSUBISHI TRUST	08/11/2020	EXCHANGE	250,000	256,095	254,978	254,978		(1,117)		(1,117)					6,424	2,496
11135F-AH-4	BROADCOM INC CO GUARNT 144A		04/06/2020	J P MORGAN SECURITIES INC	08/11/2020	EXCHANGE/VARIOUS	6,150,000	6,122,633	6,195,554	6,123,333		701		701			72,220	72,220	101,146	
11135F-AR-2	BROADCOM INC CO GUARNT 144A		05/05/2020	WELLS FARGO BANK, N.A.	08/11/2020	EXCHANGE	5,000,000	4,993,700	4,993,799	4,993,799		99		99					55,542	
14448C-AA-2	CARRIER GLBL CORP CO GUARNT 144A		03/12/2020	VARIOUS	12/10/2020	EXCHANGE/VARIOUS	30,100,000	30,034,472	30,148,005	30,039,048		4,576		4,576			108,957	108,957	598,091	7,712
14448C-AC-8	CARRIER GLBL CORP CO GUARNT 144A		02/13/2020	GOLDMAN, SACHS & CO	12/10/2020	EXCHANGE/VARIOUS	450,000	449,982	420,264	449,982		0		0			(29,718)	(29,718)	8,580	
14448C-AD-6	CARRIER GLBL CORP CO GUARNT 144A		02/14/2020	VARIOUS	12/10/2020	EXCHANGE	500,000	500,339	500,251	500,251		(88)		(88)					7,558	
14448C-AH-7	CARRIER GLBL CORP CO GUARNT 144A		02/13/2020	J P MORGAN SECURITIES INC	12/10/2020	EXCHANGE	5,000,000	5,000,000	5,000,000	5,000,000									97,989	
15135B-AU-5	CENTENE CORP SR NT 144A		02/05/2020	BARCLAYS CAPITAL INC	05/08/2020	EXCHANGE	7,000,000	7,000,000	7,000,000	7,000,000									55,781	
125634-AN-5	CLI FUNDING LLC 2014-1A CL A 144A		03/23/2020	ROYAL BANK OF CANADA	10/19/2020	VARIOUS	1,916,709	1,820,896	1,916,709	1,848,098		27,202		27,202			68,611	68,611	33,581	1,226
125634-AQ-8	CLI FUNDING LLC 2014-2A CL A 144A		03/25/2020	WELLS FARGO BANK, N.A.	10/19/2020	VARIOUS	2,640,982	2,379,360	2,640,982	2,422,228		42,868		42,868			218,754	218,754	48,943	2,232
21987B-AR-9	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	160,000	171,864	173,890	171,843		(21)		(21)			2,046	2,046	3,098	2,531
21987B-AU-2	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	125,000	146,327	147,049	146,294		(33)		(33)			755	755	965	457
21987B-AW-8	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	150,000	159,703	159,609	159,627		(75)		(75)			(18)	(18)	2,266	1,813
21987B-AY-4	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	115,000	127,527	128,508	127,511		(15)		(15)			996	996	2,040	1,621
225401-AN-8	CREDIT SUISSE GRP AG PERP JR SUB 144A	D	01/16/2020	CREDIT SUISSE SECURITIES LLC	02/19/2020	CREDIT SUISSE SEC LLC	300,000	300,000	315,375	300,000							15,375	15,375	1,148	
24703D-BC-4	DELL INT LLC / EMC CORP SR SEC 144A		04/03/2020	J P MORGAN SECURITIES INC	06/09/2020	DEUTSCHE BANK SEC INC	750,000	748,215	867,233	748,249		34		34			118,984	118,984	7,879	
830867-AB-3	DELTA AIR LINES/SKYMILES SR SEC 144A		09/16/2020	GOLDMAN, SACHS & CO	11/01/2020	TRANSFER TO SA	7,000,000	7,000,000	7,000,000	7,000,000									35,097	
25272K-AD-5	DIAMOND 1 FIN/DIAMOND 2 SR SEC 144A		06/02/2020	SUSQUEHANNA FINANCIAL GROUP	10/28/2020	CALLED @ 102.562	250,000	254,793	256,406	253,549		(1,244)		(1,244)			(3,549)	(3,549)	14,571	5,187
266233-AH-8	DUQUESNE LT HLDGS SR NT 144A		09/17/2020	J P MORGAN SECURITIES INC	11/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									14,067	
268317-AK-0	ELEC DE FRANCE SR NT 144A	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	525,000	655,505	655,505	655,505									4,763	4,266
29268B-AF-8	ENEL FINANCE INTL SA CO GUARNT 144A	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,250,000	1,700,891	1,700,891	1,700,891									35,833	34,375
340711-AY-6	FLORIDA GAS TRANSMISSION SR NT 144A		06/10/2020	PNC BANK NA	09/29/2020	J P MORGAN SEC INC	700,000	698,341	739,627	698,380		39		39			41,247	41,247	4,810	
36321P-AA-8	GALAXY PIPELINE ASSETS SR SEC 144A	D	10/27/2020	HSBC SECURITIES INC	11/05/2020	VARIOUS	10,000,000	10,000,000	10,031,250	10,000,000							31,250	31,250	1,215	
36321P-AB-6	GALAXY PIPELINE ASSETS SR SEC 144A	D	10/27/2020	CITIGROUP SECURITIES INC	12/01/2020	TRANSFER TO SA	12,000,000	12,000,000	12,000,000	12,000,000									22,750	
36321P-AC-4	GALAXY PIPELINE ASSETS SR SEC 144A	D	10/27/2020	HSBC SECURITIES INC	11/05/2020	VARIOUS	19,000,000	19,000,000	19,057,500	19,000,000							57,500	57,500	632	
378272-AY-4	GLENCORE FUNDING LLC CO GUARNT 144A	C	08/24/2020	DEUTSCHE BANK SECURITIES INC	12/01/2020	TRANSFER TO SA	7,000,000	6,969,900	6,970,565	6,970,565		665		665					43,750	
455434-BS-8	INDIANAPOLIS PWR & LT 1ST MTG 144A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	335,000	408,705	419,531	408,588		(117)		(117)			10,943	10,943	5,248	3,936
455434-BT-6	INDIANAPOLIS PWR & LT 1ST MTG 144A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	20,000	23,022	24,086	23,017		(5)		(5)			1,069	1,069	135	68
50188W-AE-8	LCM LTD PARTNERSHIP 20A- CL AR 144A	D	09/28/2020	BNP PARIBAS SECURITIES CORP	12/11/2020	RUTHERFORD, BROWN & CATHERWOOD	6,375,000	6,320,813	6,373,789	6,322,473		1,661		1,661			51,316	51,316	33,850	16,725
52532X-AA-3	LEIDOS INC CO GUARNT 144A		05/07/2020	CITIGROUP GLOBAL MKT INC	12/10/2020	VARIOUS	100,000	99,598	105,329	99,673		75		75			5,656	5,656	1,727	
52532X-AC-9	LEIDOS INC CO GUARNT 144A		05/07/2020	CITIGROUP GLOBAL MKT INC	11/19/2020	MARKETAXESS	1,700,000	1,693,914	1,885,130	1,694,507		593		593			190,623	190,623	32,695	
571676-AF-2	MARS INC CO GUARNT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	500,000	623,234	623,234	623,234									9,765	9,381
571676-AH-8	MARS INC CO GUARNT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,800,000	2,325,206	2,325,206	2,325,206									37,380	35,910
641062-AE-4	NESTLE HLDGS INC CO GUARNT 144A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	155,000	173,687	174,169	173,477		(209)		(209)			692	692	1,462	1,010
641062-AL-8	NESTLE HLDGS INC CO GUARNT 144A		06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	190,000	230,213	237,173	230,103		(111)		(111)			7,070	7,070	1,997	1,379
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	VARIOUS	2,665,000	3,529,007	3,527,664	3,528,937		(71)		(71)			(1,273)	(1,273)	3,167	50,673
68233J-BY-9	ONCOR ELEC DELIVERY SR SEC 144A		09/23/2020	MITSUBISHI TRUST	11/20/2020	MORGAN STANLEY CPTL	1,950,000	1,938,398	1,937,735	1,938,752		355		355			(1,018)	(1,018)	1,668	
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A		10/22/2020	GOLDMAN, SACHS & CO	11/01/2020	TRANSFER TO SA	12,000,000	12,307,400	12,307,072	12,307,072		(328)		(328)					56,667	17,118
68902V-AC-1	OTIS WORLDWIDE CORP CO GUARFRN 144A		02/19/2020	GOLDMAN, SACHS & CO	09/08/2020	EXCHANGE	200,000	200,000	200,000	200,000									1,635	
68902V-AB-3	OTIS WORLDWIDE CORP CO GUARNT 144A		02/19/2020	CITIGROUP GLOBAL MKT INC	04/08/2020	GOLDMAN, SACHS & CO	600,000	599,892	579,812	599,892		0		0			(20,081)	(20,081)	2,578	
68902V-AF-4	OTIS WORLDWIDE CORP CO GUARNT 144A		02/19/2020	BANK OF AMERICA NA	09/08/2020	EXCHANGE/VARIOUS	2,850,000	2,849,772	2,852,771	2,849,781		9		9			2,990	2,990	33,035	
68902V-AA-5	OTIS WORLDWIDE CORP SR NT 144A		04/08/2020	VARIOUS	09/08/2020	EXCHANGE	600,000	561,646	562,187	562,187		541		541					9,907	2,386
70017K-AA-7	PARK AVENUE INST ADV CL A1 144A	D	10/01/2020	J P MORGAN SECURITIES INC	11/19/2020	MIZUHO SEC USA INC	3,500,000	3,481,625	3,499,475	3,481,977		352		352			17,498	17,498	14,550	7,506
716540-CZ-3	PETROLEOS MEXICANOS CO GUARNT 144A	D	01/21/2020	J P MORGAN SECURITIES INC	03/03/2020	J P MORGAN SEC INC	100,000	100,000	99,875	100,000							(125)	(125)	612	

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
74348D-AA-5	PROMIGAS/GASES PACIFICO SR NT 144A	D	10/15/2020	J P MORGAN SECURITIES INC	11/01/2020	TRANSFER TO SA	4,000,000	3,984,880	3,984,916	3,984,916		36		36					6,250	2,500
69371M-AE-7	PTTEP TREASURY CENTER CO GUARNT 144A	D	01/09/2020	CITIGROUP SECURITIES INC	01/10/2020	WELLS FARGO BANK, N.A.	5,000,000	5,000,000	5,030,500	5,000,000							30,500	30,500		
693656-AB-6	PVH CORP SR NT 144A		07/06/2020	BARCLAYS CAPITAL INC	10/19/2020	EXCHANGE	15,000,000	14,943,750	14,946,530	14,946,530		2,780		2,780					190,781	
75513E-BE-0	RAYTHEON TECH CORP SR NT 144A		09/29/2020	EXCHANGE/VARIOUS	12/10/2020	EXCHANGE/VARIOUS	25,700,000	25,761,956	25,763,914	25,763,914		1,958		1,958					645,050	207,074
75513E-BG-5	RAYTHEON TECH CORP SR NT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	700,000	882,799	882,799	882,799									13,872	13,280
75625Q-AD-1	RECKITT BENCKISER TSY CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	320,000	339,477	338,576	339,191		(287)		(287)			(615)	(615)	4,522	3,789
80007R-AG-0	SANDS CHINA LTD SR NT 144A	D	06/02/2020	BARCLAYS CAPITAL INC	06/11/2020	VARIOUS	4,000,000	3,983,200	4,156,630	3,983,228		28		28			173,403	173,403	3,646	
80007R-AJ-4	SANDS CHINA LTD SR NT 144A	D	06/02/2020	GOLDMAN, SACHS & CO	06/09/2020	VARIOUS	5,000,000	4,995,050	5,110,400	4,995,065		15		15			115,335	115,335	3,694	
806851-AK-7	SCHLUMBERGER HLDGS CORP SR NT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,000,000	2,185,446	2,185,446	2,185,446									28,600	27,083
82620K-AD-5	SIEMENS CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	195,000	204,041	202,781	203,761		(280)		(280)			(981)	(981)	534	63
82620K-AJ-2	SIEMENS CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	365,000	370,400	368,457	370,140		(260)		(260)			(1,683)	(1,683)	1,827	1,310
82620K-AT-0	SIEMENS CO GUARNT 144A	D	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,700,000	2,275,240	2,275,240	2,275,240									2,578	1,190
843830-AF-7	SOUTHERN STAR CENT CORP SR NT 144A		05/07/2020	BAIRD, ROBERT W. & CO INCORP	12/18/2020	CALLED @ 100.000	240,000	229,200	240,000	231,280		2,080		2,080			8,720	8,720	9,456	3,963
853254-BS-8	STANDARD CHARTERED PLC SR NT 144A	D	03/26/2020	BANK OF AMERICA NA	03/26/2020	STIFEL, NICOLAUS & CO	250,000	250,000	255,443	250,000							5,443	5,443		
85513L-AB-0	STAR ENERGY CO ISSUE SR SEC 144A	D	10/06/2020	CREDIT SUISSE SECURITIES LLC	11/01/2020	TRANSFER TO SA	7,500,000	7,500,000	7,500,000	7,500,000									17,177	
857477-BJ-1	STATE STREET CORP SR NT 144A		03/26/2020	MORGAN STANLEY CAPITAL	11/04/2020	EXCHANGE	1,200,000	1,200,000	1,200,000	1,200,000									20,694	
857477-BK-8	STATE STREET CORP SR NT 144A		03/26/2020	MORGAN STANLEY CAPITAL	03/31/2020	VARIOUS	5,000,000	5,000,000	5,107,810	5,000,000							107,810	107,810	525	
87407P-AR-1	TAL ADVANTAGE LLC 2014-3A CL A 144A		03/25/2020	RAYMOND JAMES & ASSOC INC	09/21/2020	VARIOUS	1,908,667	1,725,629	1,908,667	1,756,120		30,491		30,491			152,547	152,547	29,814	1,214
87264A-BC-8	T-MOBILE USA INC SR SEC 144A		04/02/2020	DEUTSCHE BANK SECURITIES INC	09/22/2020	BANK OF AMERICA NA	150,000	149,936	169,628	149,939		4		4			19,688	19,688	2,578	
87264A-BE-4	T-MOBILE USA INC SR SEC 144A		04/02/2020	DEUTSCHE BANK SECURITIES INC	09/22/2020	CREDIT SUISSE SEC LLC	1,950,000	1,935,921	2,239,692	1,936,452		531		531			303,240	303,240	34,633	
87264A-BP-9	T-MOBILE USA INC SR SEC 144A		10/19/2020	DEUTSCHE BANK SECURITIES INC	12/01/2020	TRANSFER TO SA	5,000,000	4,999,500	4,999,504	4,999,504		4		4					10,313	
893574-AN-3	TRANSCONT GAS PIPE LINE SR NT 144A		05/06/2020	CITIGROUP GLOBAL MKT INC	07/13/2020	GOLDMAN, SACHS & CO	350,000	349,255	376,264	349,266		12		12			26,998	26,998	2,117	
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A	D	09/09/2020	CITIGROUP SECURITIES INC	11/01/2020	TRANSFER TO SA	15,000,000	14,990,400	14,990,501	14,990,501		101		101					45,938	
89613B-AB-3	TRICON AMER HOMES 2016-SFR1 CL B 144A		04/24/2020	WELLS FARGO BANK, N.A.	12/01/2020	SCHEDULED REDEMPTION	20,000,000	19,803,125	20,000,000	20,000,000		196,875		196,875					398,533	44,835
87305Q-CG-4	TTX CO SR NT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	475,000	611,153	611,153	611,153									6,381	5,951
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT	06/29/2020	MORGAN STANLEY CPTL	340,000	354,605	353,600	354,153		(452)		(452)			(553)	(553)	1,253	264
907818-FM-5	UNION PACIFIC CORP SR NT 144A		09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	1,000,000	1,020,940	1,020,940	1,020,940									1,074	496
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A		10/21/2020	J P MORGAN SECURITIES INC	11/01/2020	VARIOUS	11,400,000	11,372,252	11,383,849	11,372,299		47		47			11,550	11,550	29,444	23,556
91533B-AA-8	UPJOHN INC CO GUARNT 144A		06/17/2020	GOLDMAN, SACHS & CO	11/19/2020	BNP PARIBAS SEC CORP	300,000	299,871	302,763	299,898		27		27			2,865	2,865	1,416	
91533B-AB-6	UPJOHN INC CO GUARNT 144A		06/17/2020	GOLDMAN, SACHS & CO	12/03/2020	BARCLAYS CAPITAL INC	300,000	299,340	309,333	299,398		58		58			9,935	9,935	2,269	
928668-BA-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	09/29/2020	DIRECT PLACEMENT	09/29/2020	TRANSFER TO SA	2,100,000	2,239,216	2,239,216	2,239,216									499	29,260
92916X-AJ-6	VOYA CLO LTD 2013-3A CL A1RR 144A	D	09/22/2020	MORGAN STANLEY CAPITAL	11/24/2020	MORGAN STANLEY CAPITAL	4,982,784	4,947,905	4,974,214	4,949,517		1,612		1,612			24,697	24,697	25,291	12,988
001768-AA-4	AMF FLORENCE LLC SEC		11/04/2020	MITSUBISHI UFJ TRUST	12/01/2020	TRANSFER TO SA	20,000,000	20,000,000	20,000,000	20,000,000									48,450	
G1981*-AA-2	CAYMAN UNIVERSE SR NT	D	09/25/2020	DIRECT PLACEMENT	11/01/2020	TRANSFER TO SA	29,996,731	29,770,608	29,771,688	29,771,688		1,081		1,081					113,988	
151895-E#-2	CENTERPOINT PROP TRUST SR NT SER J		10/29/2020	JP MORGAN SECURITIES LLC	11/01/2020	TRANSFER TO SA	10,000,000	10,000,000	10,000,000	10,000,000									1,572	
G2037*-AK-2	CHANEL LIMITED SER B SR NT		10/13/2020	CITIGROUP SECURITIES INC	11/01/2020	TRANSFER TO SA	9,000,000	9,000,000	9,000,000	9,000,000									11,475	
G2037*-AM-8	CHANEL LIMITED SER D SR NT		10/13/2020	CITIGROUP SECURITIES INC	11/01/2020	TRANSFER TO SA	11,000,000	11,000,000	11,000,000	11,000,000									17,600	
168298-AG-8	CHICK-FIL-A INC SR NT SER G DUE 2030		10/29/2020	JP MORGAN CHASE BANK, NA	12/01/2020	TRANSFER TO SA	20,000,000	20,000,000	20,000,000	20,000,000									37,156	
38822#-AG-7	GRANT THORNTON SR NT		10/30/2020	U.S. BANCORP	11/01/2020	TRANSFER TO SA	8,000,000	8,000,000	8,000,000	8,000,000									691	
36256#-AA-9	GSRP PORTFOLIO I LLC		01/30/2020	MITSUBISHI UFJ TRUST	07/01/2020	VARIOUS	15,000,000	15,000,000	15,000,000	15,000,000									237,161	
43761A-D#-0	HOMESERVE PLC SR NT	D	08/20/2020	HSBC SECURITIES INC	12/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									46,853	
617700-A*-0	MORNINGSTAR INC SR NT		10/26/2020	JP MORGAN SECURITIES LLC	11/01/2020	TRANSFER TO SA	10,000,000	10,000,000	10,000,000	10,000,000									3,222	
646025-E*-3	NEW JERSEY RESOURCES CORP SR NT		09/01/2020	PNC BANK NA	11/01/2020	TRANSFER TO SA	8,000,000	8,000,000	8,000,000	8,000,000									43,333	
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SEC		11/18/2020	JEFFERIES LLC	12/01/2020	TRANSFER TO SA	10,000,000	10,000,000	10,000,000	10,000,000									12,025	
11273#-AA-1	NUSTAR LOGISTICS LP SEC		06/19/2020	DIRECT PLACEMENT	09/29/2020	CALLED @ 119.527	7,545,575	7,206,024	9,019,018	7,234,378		28,353		28,353			311,198	311,198	1,845,691	
74264*-AG-1	PRISA LHC LLC SR NT		10/15/2020	JP MORGAN SECURITIES LLC	12/01/2020	TRANSFER TO SA	10,000,000	10,000,000	10,000,000	10,000,000									34,756	
843830-B*-0	SOUTHERN STAR CENTRAL CORP SR NT		11/18/2020	BANK OF AMERICA	12/01/2020	TRANSFER TO SA	8,000,000	8,000,000	8,000,000	8,000,000									9,678	
843830-B@-8	SOUTHERN STAR CENTRAL CORP SR NT		11/18/2020	BANK OF AMERICA	12/01/2020	TRANSFER TO SA	5,000,000	5,000,000	5,000,000	5,000,000									6,482	
88105#-AA-3	TERRAFORM PHX SR NT		09/22/2020	NATIXIS	11/01/2020	TRANSFER TO SA	25,000,000	25,000,000	25,000,000	25,000,000									91,542	
91752*-AA-7	UTAH SOLAR HLDG SEC		09/01/2020	CITIGROUP GLOBAL MKT INC	11/01/2020	TRANSFER TO SA	20,000,000	20,000,000	20,000,000	20,000,000									139,611	
64952G-AT-5	NEW YORK LIFE INSURANCE SUB 144A		04/08/2020	CREDIT SUISSE SECURITIES LLC	04/09/2020	BARCLAYS CAPITAL INC	400,000	397,556	433,028	397,556							35,472	35,472		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,107,819,200	1,167,450,160	1,179,281,878	1,167,865,142		235,333		235,333			9,750,199	9,750,199	10,260,263	2,994,478
00100U-AG-7	ADVANCED DISPOSAL SERVICES TERM LOAN		04/30/2020	CITIGROUP GLOBAL MKT INC	10/30/2020	SCHEDULED REDEMPTION	2,500,000	2,478,125	2,500,000	2,500,000		21,875		21,875					28,964	
00216U-AC-7	ASP UNIFRAX HLDGS INC TL		03/10/2020	MORGAN STANLEY CAPITAL	07/31/2020	VARIOUS	1,500,000	1,290,000	1,291,061	1,301,260		11,260		11,260			(10,199)	(10,199)	28,057	
09259G-AC-7	BLACKSTONE MTG TR TL		02/28/2020	J P MORGAN SECURITIES INC	07/10/2020	VARIOUS	1,500,000	1,492,500	1,410,451	1,492,902		402		402			(82,451)	(82,451)	15,283	
12685L-AC-4	CABLE ONE INC CO ASSETS TL B1		07/30/2020	J P MORGAN SECURITIES INC	10/30/2020	SCHEDULED REDEMPTION	2,000,000	2,000,000	2,000,000	2,000,000									6,024	

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
12768P-AB-7	CAESARS ENTERTAINMENT OPS CO TL B		02/24/2020	CREDIT SUISSE SECURITIES LLC	03/31/2020	VARIOUS	2,000,000	2,000,000	1,997,508	2,000,000							(2,492)	(2,492)	2,526	
16117L-BW-8	CHARTER COMMS OPER CO TL B1		04/30/2020	BANK OF AMERICA NA	11/23/2020	VARIOUS	1,000,000	972,500	992,538	975,566		3,066		3,066			16,973	16,973	9,648	
C7052B-AF-1	GFL ENVIRONMENTAL TL B 1L	A	04/30/2020	BARCLAYS CAPITAL INC	12/22/2020	EXCHANGE/VARIOUS	4,000,000	3,950,000	3,970,566	3,971,356		21,356		21,356			(790)	(790)	80,210	
42206J-AT-9	HD SUPPLY INC TL B5		11/17/2020	VARIOUS	12/24/2020	SCHEDULED REDEMPTION	6,989,899	7,009,848	6,989,899	6,989,899		(19,949)		(19,949)					86,313	
78453J-AD-8	SMG US MIDCO 2 REFI TL		01/24/2020	EXCHANGE	12/31/2020	VARIOUS	2,701,875	2,728,005	2,574,819	2,722,530		(5,476)		(5,476)			(147,711)	(147,711)	54,209	
88023H-AC-4	TEMPO ACQUISITION LLC CO TL		03/05/2020	VARIOUS	08/07/2020	EXCHANGE/VARIOUS	3,989,744	3,937,378	3,946,566	3,946,767		9,389		9,389			(201)	(201)	36,405	
88516D-AB-9	THOR INDUSTRIES TL B 1L		06/30/2020	J P MORGAN SECURITIES INC	09/03/2020	J P MORGAN SEC INC	494,808	488,623	494,808	488,777		154		154			6,031	6,031	3,031	
87265V-AF-5	T-MOBILE USA INC TL		04/30/2020	CREDIT SUISSE SECURITIES LLC	10/09/2020	SCHEDULED REDEMPTION	5,750,000	5,693,750	5,750,000	5,750,000		56,250		56,250					56,844	
89364M-BS-2	TRANSDIGM INC TL G REFI		02/06/2020	EXCHANGE	03/12/2020	CITIGROUP GLBL MKT INC	496,203	487,677	446,582	487,884		207		207			(41,301)	(41,301)	2,622	
92531S-AZ-6	VERTAFORE INC TL B		02/07/2020	JEFFERIES LLC	09/03/2020	SCHEDULED REDEMPTION	3,000,000	2,966,250	3,000,000	3,000,000		33,750		33,750					58,235	
88233F-AK-6	VISTRA OPERATIONS TL B3		07/31/2020	CREDIT SUISSE SECURITIES LLC	08/06/2020	CREDIT SUISSE SEC LLC	3,000,000	2,962,500	2,973,750	2,962,500							11,250	11,250		
62922E-9A-1	NJEYE LLC DDTL		01/10/2020	DIRECT PLACEMENT	01/21/2020	DIRECT PLACEMENT	148,405	148,405	148,405	148,405									280	
62922E-AD-6	NJEYE LLC DDTL		03/23/2020	DIRECT PLACEMENT	03/23/2020	DIRECT PLACEMENT	1,183,127	1,183,127	1,183,127	1,183,127									12,484	
83174#-AB-8	SMILE DOCTORS LLC DDTL		07/23/2020	DIRECT PLACEMENT	12/11/2020	VARIOUS	21,954	21,935	21,935	21,935									568	
83174#-9A-1	SMILE DOCTORS LLC DELAYED DRAW		01/02/2020	DIRECT PLACEMENT	01/31/2020	DIRECT PLACEMENT	18,693	18,693	18,693	18,693									119	
84763#-AC-1	SPECTRIO LLC MML		08/10/2020	DIRECT PLACEMENT	12/09/2020	SCHEDULED REDEMPTION	1,954,201	1,934,659	1,954,201	1,954,201		19,542		19,542					45,039	
90470C-AG-0	UNIFIED PHYSICIAN DDTL		03/17/2020	DIRECT PLACEMENT	12/18/2020	VARIOUS	648,000	648,000	648,000	648,000									28,343	
BLA04U-PQ-2	US RADIOLOGY ADDTNL MML PIK		06/30/2020	DIRECT PLACEMENT	12/15/2020	SCHEDULED REDEMPTION	1,322		1,322	1,322				1,322					35	
BLA04U-PQ-7	US RADIOLOGY INITIAL MML PIK		06/30/2020	DIRECT PLACEMENT	12/15/2020	SCHEDULED REDEMPTION	10,469		10,469	10,469				10,469					279	
BLA04U-PS-3	US RADIOLOGY USIOS MML PIK		06/30/2020	DIRECT PLACEMENT	12/15/2020	SCHEDULED REDEMPTION	25,119		25,119	25,119				25,119					671	
25435#-AC-2	DIMENSIONAL DENTAL MANAGEMENT RVLVR LN		01/07/2020	DIRECT PLACEMENT	05/18/2020	DIRECT PLACEMENT	10,808	10,808	288,216	288,216		208,056		208,056						
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							44,944,627	44,422,784	44,638,036	44,888,928		396,792		396,792			(250,892)	(250,892)	556,189	
8399998. Total - Bonds							1,354,220,827	1,430,573,942	1,444,975,325	1,431,423,533		600,590		600,590			11,885,255	11,885,255	11,541,578	3,409,868
8999998. Total - Preferred Stocks																				
313786-10-5	FHLB TOPEKA CLASS A		09/01/2020	EXCHANGE	11/27/2020	EXCHANGE/VARIOUS	182,172.000	18,217,200	18,217,200	18,217,200									900	
313786-2#-1	FHLB TOPEKA CLASS B		09/30/2020	EXCHANGE/VARIOUS	10/01/2020	EXCHANGE	389,650.630	38,965,063	38,965,063	38,965,063									378,400	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								57,182,263	57,182,263	57,182,263									379,300	
69480V-57-6	PACIFICS SELECT INTERNATIONAL EQUITY		04/30/2020	DIRECT PLACEMENT	10/30/2020	DIRECT PLACEMENT	6,342.650	50,000	55,188	50,000							5,188	5,188		
69448A-23-5	PACIFIC FUNDS DIVERSIFIED INCOME		09/24/2020	DIVIDEND REINVESTMENT	10/08/2020	DIRECT PLACEMENT	56,798.860	547,288	575,917	547,288							28,629	28,629	547,288	
69447T-87-0	PF MID-CAP EQUITY		07/29/2020	DIVIDEND REINVESTMENT	08/03/2020	DIRECT PLACEMENT	16,108.240	173,003	172,941	173,003							(61)	(61)	173,003	
69480V-53-5	PACIFIC SELECT INTERMEDIATE BOND		10/21/2020	DIRECT PLACEMENT	12/31/2020	DIRECT PLACEMENT	1.000	10	10	10							0	0		
69480V-55-0	PD MID-CAP INDEX		10/21/2020	DIRECT PLACEMENT	12/31/2020	DIRECT PLACEMENT	1.000	10	11	10							1	1		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded								770,311	804,067	770,311							33,756	33,756	720,291	
9799998. Total - Common Stocks								57,952,574	57,986,330	57,952,574							33,756	33,756	1,099,591	
9899999. Total - Preferred and Common Stocks								57,952,574	57,986,330	57,952,574							33,756	33,756	1,099,591	
9999999 - Totals								1,488,526,517	1,502,961,655	1,489,376,107		600,590		600,590			11,919,011	11,919,011	12,641,169	3,409,868

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
69382#-10-9	PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT		13069	26-1220784	8BI	NO		175,017,098	175,017,098	1,000.000	100.0
69401*-10-0	PACIFIC BALEINE REINSURANCE COMPANY		15368	46-3586207	8BI	NO		127,419,060	127,419,060	1,000.000	100.0
69346@-10-6	PACIFIC LIFE & ANNUITY COMPANY		97268	95-3769814	8BI	NO		554,770,388		2,900,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								857,206,546	302,436,158	XXX	XXX
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS		00000	85-3655097	8BIII	NO		12,556,154		1,250,612.900	100.0
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I		00000	85-3655097	8BIII	NO		12,556,154		1,250,612.900	100.0
69434K-20-5	PACIFIC GLOBAL FOCUSED HIGH		00000	84-2730957	8BIII	NO		25,419,648		999,200.000	90.8
69434K-40-3	PACIFIC GLOBAL SENIOR LOAN ETF		00000	47-2198642	8BIII	NO		24,382,562		499,950.000	83.3
69448A-56-5	PACIFIC FUNDS LARGE-CAP VALUE, ADVISOR		00000	47-5357140	8BIII	NO		8,695,654		764,117.250	36.2
69448A-36-7	PACIFIC FUNDS SMALL-CAP VALUE, ADVISOR		00000	47-5396805	8BIII	NO		6,974,956		720,553.350	44.4
69480V-28-7	DFA BALANCED ALLOCATION		00000	81-1536222	8BIII	NO		26,787		1,773.950	
69480V-11-3	PACIFIC DYNAMIC CONSERVATIVE GROWTH		00000	26-4227401	8BIII	NO		64,665		3,310.320	
69480V-12-1	PACIFIC DYNAMIC MODERATE GROWTH		00000	26-4227467	8BIII	NO		293,031		11,598.110	
69480V-26-1	PACIFIC OPTIMIZATION GROWTH		00000	45-0985236	8BIII	NO		1,001,114		49,970.380	
69480V-25-3	PACIFIC OPTIMIZATION MODERATE		00000	45-0985002	8BIII	NO		1,149,966		62,366.100	
69480V-23-8	PACIFIC OPTIMIZATION CONSERVATIVE		00000	45-0983762	8BIII	NO		171,355		11,407.000	
69480V-27-9	PACIFIC OPTIMIZATION AGGRESSIVE GROWTH		00000	30-0673020	8BIII	NO		228,999		11,061.630	
69480V-24-6	PACIFIC OPTIMIZATION MODERATE CONSERVATIVE		00000	32-0336869	8BIII	NO		275,740		16,438.240	
69480V-13-9	PACIFIC DYNAMIC GROWTH		00000	26-4227502	8BIII	NO		98,463		3,405.540	
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME ADVISOR		00000	83-4465545	8BIII	NO		12,965,945		1,286,304.110	83.0
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		00000	83-4465545	8BIII	NO		12,966,344		1,286,343.660	83.0
694809-25-2	PACIFIC SELECT FOCUSED GROWTH PORT P SHS		00000	33-0917702	8BIII	NO		45,294		843.030	
694809-27-8	PACIFIC SELECT HEALTH SCIENCES PORT P		00000	33-0933754	8BIII	NO		48,980		773.030	
694809-26-0	PACIFIC SELECT TECHNOLOGY PORT P SHS		00000	20-1813494	8BIII	NO		33,898		1,836.950	
C7080*-10-5	PACIFIC SERVICES CANADA LIMITED		00000	98-1018533	8BIII	NO		4,514,895	4,514,895	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								124,470,604	4,514,895	XXX	XXX
1899999. Total Common Stocks								981,677,151	306,951,053	XXX	XXX
1999999 - Totals								981,677,151	306,951,053	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: $ 11,203,282,910

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
		NONE			
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
DOMINION ENERGY GAS HLDG SR NT FRN SER A			08/06/2020	MIZUHO SECURITIES USA INC	06/15/2021	500,957		(833)			500,000	501,790	193		0.817	0.393	MJSD	2,242	710
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						500,957		(833)			500,000	501,790	193		XXX	XXX	XXX	2,242	710
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						500,957		(833)			500,000	501,790	193		XXX	XXX	XXX	2,242	710
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						500,957		(833)			500,000	501,790	193		XXX	XXX	XXX	2,242	710
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						500,957		(833)			500,000	501,790	193		XXX	XXX	XXX	2,242	710
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
CS-PL MASTER PARTICIPATION AGREE REPO			12/28/2020	DIRECT PLACEMENT	04/23/2021	200,000,000					200,000,000	200,000,000	21,111		1.897	1.897	MON		
9099999. Subtotal - Other Short-Term Invested Assets						200,000,000					XXX	200,000,000	21,111		XXX	XXX	XXX		
9199999 - Totals						200,500,957		(833)			XXX	200,501,790	21,304		XXX	XXX	XXX	2,242	710

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

2A ..$ 500,957 2B ...$ 2C ...$

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

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

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

6 ....$

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)
5 YR SPX ASIAN CALL OPTION #2219 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2016	01/14/2021		13,590,000	1,922			(448,528)	9,376,504	^	9,376,504	680,606						85/85
5 YR SPX ASIAN CALL OPTION #2231 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/16/2016	02/16/2021		6,130,000	1,896			(202,598)	4,454,532	^	4,454,532	412,092						85/85
5 YR SPX ASIAN CALL OPTION #2243 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/14/2016	03/15/2021		4,670,000	2,020			(153,596)	3,148,086	^	3,148,086	557,334						85/85
5 YR SPX ASIAN CALL OPTION #2271 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/14/2021		7,520,000	2,067			(225,588)	5,290,726	^	5,290,726	1,393,009						85/85
5 YR SPX ASIAN CALL OPTION #2282 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2016	06/14/2021		5,210,000	2,075			(161,342)	3,753,059	^	3,753,059	1,102,534						85/85
5 YR SPX ASIAN CALL OPTION #2295 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2016	07/14/2021		6,210,000	2,164			(183,347)	4,150,813	^	4,150,813	1,369,296						85/85
5 YR SPX ASIAN CALL OPTION #2308 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/15/2016	08/16/2021		7,440,000	2,190			(217,307)	4,904,541	^	4,904,541	1,708,751						85/85
5 YR SPX ASIAN CALL OPTION #2325 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2021		7,570,000	2,126			(225,473)	5,456,931	^	5,456,931	1,903,199						85/85
5 YR SPX ASIAN CALL OPTION #2347 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2021		6,750,000	2,133			(196,449)	4,875,447	^	4,875,447	1,743,058						85/85
5 YR SPX ASIAN CALL OPTION #2360 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2016	11/15/2021		9,030,000	2,164			(279,123)	6,291,124	^	6,291,124	2,329,843						85/85
5 YR SPX ASIAN CALL OPTION #2373 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2021		7,680,000	2,253			(254,457)	4,816,938	^	4,816,938	1,912,288						85/85
5 YR SPX ASIAN CALL OPTION #2388 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	01/17/2017	01/14/2022		14,470,000	2,268			(472,081)	8,879,653	^	8,879,653	3,539,871						85/85
5 YR SPX ASIAN CALL OPTION #2401 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2017	02/14/2022		6,650,000	2,338			(211,533)	3,744,407	^	3,744,407	1,547,440						85/85
5 YR SPX ASIAN CALL OPTION #2412 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2017	03/14/2022		6,520,000	2,365			(216,154)	3,526,105	^	3,526,105	1,491,608						85/85
5 YR SPX ASIAN CALL OPTION #2426 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/17/2017	04/14/2022		6,880,000	2,349			(210,784)	3,800,781	^	3,800,781	1,567,849						85/85
5 YR SPX ASIAN CALL OPTION #2448 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	05/15/2017	05/16/2022		6,540,000	2,402			(201,108)	3,374,632	^	3,374,632	1,438,315						85/85
5 YR SPX ASIAN CALL OPTION #2466 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	06/14/2017	06/14/2022		6,620,000	2,438			(201,954)	3,262,087	^	3,262,087	1,419,408						85/85
5 YR SPX ASIAN CALL OPTION #2481 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2017	07/14/2022		5,880,000	2,459			(183,386)	2,806,551	^	2,806,551	1,243,217						85/85
5 YR SPX ASIAN CALL OPTION #2500 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2017	08/15/2022		6,530,000	2,466			(192,036)	3,097,974	^	3,097,974	1,360,372						85/85

SCHEDULE DB - PART A - SECTION 1

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

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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)
5 YR SPX ASIAN CALL OPTION #2527 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2022		8,370,000	2,496			(247,120)	3,812,157	^	3,812,157	1,707,126						85/85
5 YR SPX ASIAN CALL OPTION #2553 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2017	10/14/2022		7,090,000	2,558			(217,241)	2,963,009	^	2,963,009	1,394,102						85/85
5 YR SPX ASIAN CALL OPTION #2577 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2017	11/14/2022		9,629,991	2,579			(314,954)	3,863,029	^	3,863,029	1,876,795						85/85
5 YR SPX ASIAN CALL OPTION #2594 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2022		9,920,003	2,652			(330,463)	3,586,190	^	3,586,190	1,848,145						85/85
5 YR SPX ASIAN CALL OPTION #2608 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/16/2018	01/17/2023		15,759,987	2,776			(540,508)	4,745,966	^	4,745,966	2,730,749						85/85
5 YR SPX ASIAN CALL OPTION #2626 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2023		10,499,992	2,699			(405,346)	3,417,712	^	3,417,712	1,935,373						85/85
5 YR SPX ASIAN CALL OPTION #2650 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2023		7,100,010	2,749			(267,545)	2,153,509	^	2,153,509	1,263,670						85/85
5 YR SPX ASIAN CALL OPTION #2666 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2023		7,859,996	2,678			(290,199)	2,639,612	^	2,639,612	1,450,462						85/85
5 YR SPX ASIAN CALL OPTION #2687 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2018	05/15/2023		8,809,993	2,730			(318,916)	2,750,124	^	2,750,124	1,568,946						85/85
5 YR SPX ASIAN CALL OPTION #2703 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/14/2018	06/14/2023		9,489,988	2,782			(347,144)	2,723,471	^	2,723,471	1,637,687						85/85
5 YR SPX ASIAN CALL OPTION #2718 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/16/2018	07/14/2023		8,279,995	2,798			(302,383)	2,309,683	^	2,309,683	1,411,594						85/85
5 YR SPX ASIAN CALL OPTION #2736 DUE MAT, NEXT PMT 08/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/14/2018	08/14/2023		10,450,002	2,840			(384,984)	2,711,833	^	2,711,833	1,735,185						85/85
5 YR SPX ASIAN CALL OPTION #2759 DUE MAT, NEXT PMT 09/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2018	09/14/2023		8,910,009	2,905			(337,893)	2,045,054	^	2,045,054	1,424,497						85/85
5 YR SPX ASIAN CALL OPTION #2783 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/16/2023		7,610,006	2,751			(299,564)	2,177,691	^	2,177,691	1,337,831						85/85
5 YR SPX ASIAN CALL OPTION #2802 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2018	11/14/2023		10,130,006	2,702			(392,078)	3,118,130	^	3,118,130	1,823,145						85/85
5 YR SPX ASIAN CALL OPTION #2817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2018	12/14/2023		7,250,013	2,600			(276,830)	2,576,541	^	2,576,541	1,379,290						85/85
2 YR SPX CALL SPREAD OPTION #2831 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2021		24,900,002	2,583/3,228			(1,153,194)	6,173,385	^	6,173,385	2,596,867						85/85
5 YR SPX ASIAN CALL OPTION #2832 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/16/2024		15,659,991	2,583			(543,683)	5,830,974	^	5,830,974	2,963,837						85/85
2 YR SPX CALL SPREAD OPTION #2857 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2019	02/16/2021		22,730,004	2,746/3,432			(1,028,264)	5,323,717	^	5,323,717	2,626,022						85/85

SCHEDULE DB - PART A - SECTION 1

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

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5 YR SPX ASIAN CALL OPTION #2858 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2024		7,360,012	2,746			(252,558)	2,178,917	^	2,178,917	1,255,929						85/85
2 YR SPX CALL SPREAD OPTION #2885 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/15/2021		23,660,012	2,808/3,511			(1,068,249)	5,251,856	^	5,251,856	2,769,066						85/85
5 YR SPX ASIAN CALL OPTION #2886 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/14/2024		6,480,006	2,808			(221,331)	1,742,796	^	1,742,796	1,060,183						85/85
2 YR SPX CALL SPREAD OPTION #2942 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2019	04/14/2021		27,479,988	2,906/3,632			(1,217,944)	5,636,385	^	5,636,385	3,338,607						85/85
5 YR SPX ASIAN CALL OPTION #2943 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2024		8,270,007	2,906			(279,488)	1,908,064	^	1,908,064	1,267,541						85/85
2 YR SPX CALL SPREAD OPTION #2981 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2019	05/14/2021		20,970,014	2,834/3,543			(936,541)	4,241,842	^	4,241,842	2,285,175						85/85
5 YR SPX ASIAN CALL OPTION #2982 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/14/2019	05/14/2024		8,000,009	2,834			(265,876)	2,069,956	^	2,069,956	1,274,754						85/85
2 YR SPX CALL SPREAD OPTION #3018 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2019	06/14/2021		22,780,004	2,887/3,609			(936,398)	4,360,903	^	4,360,903	2,433,125						85/85
5 YR SPX ASIAN CALL OPTION #3019 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/14/2024		7,540,012	2,887			(226,119)	1,870,433	^	1,870,433	1,142,673						85/85
2 YR SPX CALL SPREAD OPTION #3047 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2019	07/14/2021		25,719,997	3,014/3,768			(1,066,436)	4,437,959	^	4,437,959	2,985,558						85/85
5 YR SPX ASIAN CALL OPTION #3048 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014			(245,815)	1,597,746	^	1,597,746	1,118,313						85/85
2 YR SPX CALL SPREAD OPTION #3078 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/14/2019	08/16/2021		37,159,991	2,841/3,551			(1,586,423)	6,671,593	^	6,671,593	3,609,344						85/85
5 YR SPX ASIAN CALL OPTION #3079 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2024		12,260,001	2,841			(356,861)	3,271,043	^	3,271,043	1,892,439						85/85
2 YR SPX CALL SPREAD OPTION #3112 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2021		34,770,010	2,998/3,747			(1,522,211)	5,578,260	^	5,578,260	3,849,279						85/85
5 YR SPX ASIAN CALL OPTION #3113 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998			(310,060)	2,033,194	^	2,033,194	1,409,857						85/85
2 YR SPX CALL SPREAD OPTION #3141 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2021		27,860,009	2,966/3,708			(1,227,517)	4,374,296	^	4,374,296	2,943,199						85/85
5 YR SPX ASIAN CALL OPTION #3142 DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966			(304,299)	2,132,013	^	2,132,013	1,422,362						85/85
2 YR SPX CALL SPREAD OPTION #3196 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/15/2021		31,909,998	3,097/3,871			(1,376,917)	4,465,274	^	4,465,274	3,585,806						85/85
5 YR SPX ASIAN CALL OPTION #3197 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/14/2024		11,630,013	3,097			(358,326)	1,952,042	^	1,952,042	1,519,220						85/85

SCHEDULE DB - PART A - SECTION 1

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

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2 YR SPX CALL SPREAD OPTION #3231 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2021		33,740,009	3,191/3,989			(1,424,606)	4,231,624	^	4,231,624	3,891,560						85/85
5 YR SPX ASIAN CALL OPTION #3232 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191			(315,293)	1,416,683	^	1,416,683	1,251,551						85/85
1 YR HSI CALL SPREAD OPTION #3248 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		16,829,927	28,885/31,774			(595,722)	(10,909)	^	(10,909)	(10,909)						85/85
1 YR SX5E CALL SPREAD OPTION #3249 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		17,950,007	3,775/4,152			(547,073)	(13,905)	^	(13,905)	(13,905)						85/85
1 YR SPX CALL SPREAD OPTION #3250 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2020	01/14/2021		522,940,001	3,283/3,587			(22,468,829)	45,605,442	^	45,605,442	45,605,442						85/85
1 YR SPX CALL SPREAD OPTION #3251 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2020	01/14/2021		264,830,009	3,283/3,447			(7,190,084)	12,714,877	^	12,714,877	12,714,877						85/85
1 YR SPX CALL SPREAD OPTION #3252 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021		14,089,999	3,316/3,546			(467,480)	934,574	^	934,574	934,574						85/85
1 YR SPX CALL SPREAD OPTION #3253 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021		3,029,986	3,283/3,554			(121,279)	237,127	^	237,127	237,127						85/85
1 YR SPX CALL SPREAD OPTION #3254 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/14/2020	01/14/2021		5,430,002	3,305/3,436			(117,835)	208,480	^	208,480	208,480						85/85
1 YR SPX CALL SPREAD OPTION #3255 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2020	01/14/2021		15,710,004	3,283/3,513			(560,472)	1,049,308	^	1,049,308	1,049,308						85/85
1 YR SPX CALL SPREAD OPTION #3256 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021		46,180,000	3,283/3,685			(2,284,888)	5,171,852	^	5,171,852	5,171,852						85/85
1 YR SPX CALL OPTION #3257 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		45,370,014	3,447			(1,331,571)	4,256,545	^	4,256,545	4,256,545						85/85
1 YR EEM CALL SPREAD OPTION #3258 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021		17,950,000	46/51			(754,822)	1,588,591	^	1,588,591	1,588,591						85/85
2 YR SPX CALL SPREAD OPTION #3259 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2022		39,029,989	3,283/4,104			(1,562,465)	4,296,972	^	4,296,972	4,296,972						85/85
5 YR SPX ASIAN CALL OPTION #3260 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283			(485,825)	1,912,921	^	1,912,921	1,912,921						85/85
1 YR HSI CALL SPREAD OPTION #3261 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		1,119,299	28,885/31,774			(39,943)	(738)	^	(738)	(738)						85/85
1 YR HSI CALL SPREAD OPTION #3282 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/14/2020	02/16/2021		11,900,070	27,816/30,597			(369,644)	132,389	^	132,389	132,389						85/85
1 YR SX5E CALL SPREAD OPTION #3283 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021		13,130,010	3,841/4,225			(351,556)	(20,599)	^	(20,599)	(20,599)						85/85
1 YR SPX CALL SPREAD OPTION #3284 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	02/16/2021		448,490,006	3,380/3,693			(17,031,408)	32,337,833	^	32,337,833	32,337,833						85/85

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)
1 YR SPX CALL SPREAD OPTION #3285 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		199,990,006	3,380/3,549			(4,793,010)	8,137,974	^	8,137,974	8,137,974						85/85
1 YR SPX CALL SPREAD OPTION #3286 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021		22,799,990	3,414/3,651			(666,330)	1,254,158	^	1,254,158	1,254,158						85/85
1 YR SPX CALL SPREAD OPTION #3287 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		1,969,991	3,380/3,659			(69,536)	128,318	^	128,318	128,318						85/85
1 YR SPX CALL SPREAD OPTION #3288 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		3,220,008	3,403/3,538			(61,675)	104,604	^	104,604	104,604						85/85
1 YR SPX CALL SPREAD OPTION #3289 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		9,719,988	3,380/3,617			(304,819)	544,447	^	544,447	544,447						85/85
1 YR SPX CALL SPREAD OPTION #3290 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021		55,090,017	3,380/3,794			(2,410,187)	4,953,007	^	4,953,007	4,953,007						85/85
1 YR SPX CALL OPTION #3291 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2020	02/16/2021		40,020,013	3,549			(1,110,055)	2,803,561	^	2,803,561	2,803,561						85/85
1 YR EEM CALL SPREAD OPTION #3292 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		13,130,000	44/49			(497,463)	1,103,687	^	1,103,687	1,103,687						85/85
2 YR SPX CALL SPREAD OPTION #3293 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2020	02/14/2022		26,959,987	3,380/4,225			(945,304)	2,517,796	^	2,517,796	2,517,796						85/85
5 YR SPX ASIAN CALL OPTION #3294 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380			(306,883)	1,148,840	^	1,148,840	1,148,840						85/85
1 YR HSI CALL SPREAD OPTION #3295 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2020	02/16/2021		1,230,006	27,816/30,597			(37,610)	13,702	^	13,702	13,702						85/85
1 YR HSI CALL SPREAD OPTION #3321 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,989,900	23,064/25,370			(525,663)	1,088,847	^	1,088,847	1,088,847						85/85
1 YR SX5E CALL SPREAD OPTION #3322 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,989,995	2,450/2,695			(572,637)	1,251,598	^	1,251,598	1,251,598						85/85
1 YR SPX CALL SPREAD OPTION #3323 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		362,270,012	2,386/2,601			(14,336,039)	28,508,661	^	28,508,661	28,508,661						85/85
1 YR SPX CALL SPREAD OPTION #3324 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		156,959,989	2,386/2,501			(3,563,682)	6,578,857	^	6,578,857	6,578,857						85/85
1 YR SPX CALL SPREAD OPTION #3325 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021		9,130,001	2,410/2,577			(288,310)	557,021	^	557,021	557,021						85/85
1 YR SPX CALL SPREAD OPTION #3326 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		1,509,991	2,386/2,577			(54,202)	105,385	^	105,385	105,385						85/85
1 YR SPX CALL SPREAD OPTION #3327 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		3,179,995	2,402/2,498			(60,760)	110,112	^	110,112	110,112						85/85
1 YR SPX CALL SPREAD OPTION #3328 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		5,879,997	2,386/2,535			(163,117)	321,219	^	321,219	321,219						85/85

SCHEDULE DB - PART A - SECTION 1

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

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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)
1 YR SPX CALL SPREAD OPTION #3329 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/15/2021		47,869,991	2,386/2,672			(2,445,434)	5,036,349	^	5,036,349	5,036,349						85/85
1 YR SPX CALL OPTION #3330 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/15/2021		64,319,995	2,505			(5,543,147)	32,287,913	^	32,287,913	32,287,913						85/85
1 YR EEM CALL SPREAD OPTION #3331 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,990,000	32/35			(531,255)	1,243,531	^	1,243,531	1,243,531						85/85
2 YR SPX CALL SPREAD OPTION #3332 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/14/2022		37,420,006	2,386/2,959			(1,485,302)	5,501,147	^	5,501,147	5,501,147						85/85
5 YR SPX ASIAN CALL OPTION #3333 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/14/2025		13,160,008	2,386			(366,370)	5,932,884	^	5,932,884	5,932,884						85/85
1 YR HSI CALL SPREAD OPTION #3347 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		11,240,040	24,435/26,879			(338,056)	646,167	^	646,167	646,167						85/85
1 YR SX5E CALL SPREAD OPTION #3348 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		12,640,000	2,918/3,210			(415,548)	933,921	^	933,921	933,921						85/85
1 YR SPX CALL SPREAD OPTION #3349 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2020	04/14/2021		462,360,007	2,846/3,102			(15,100,804)	33,137,039	^	33,137,039	33,137,039						85/85
1 YR SPX CALL SPREAD OPTION #3350 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		201,449,990	2,846/2,984			(3,774,124)	7,729,446	^	7,729,446	7,729,446						85/85
1 YR SPX CALL SPREAD OPTION #3351 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		11,909,993	2,875/3,074			(307,682)	662,150	^	662,150	662,150						85/85
1 YR SPX CALL SPREAD OPTION #3352 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		2,149,999	2,846/3,074			(64,031)	136,671	^	136,671	136,671						85/85
1 YR SPX CALL SPREAD OPTION #3353 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		3,969,998	2,865/2,979			(62,408)	125,718	^	125,718	125,718						85/85
1 YR SPX CALL SPREAD OPTION #3354 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		10,059,997	2,846/3,024			(241,836)	498,777	^	498,777	498,777						85/85
1 YR SPX CALL SPREAD OPTION #3355 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		78,490,009	2,846/3,188			(3,244,665)	7,507,235	^	7,507,235	7,507,235						85/85
5 YR SPX ASIAN CALL OPTION #3356 DUE MAT, NEXT PMT 04/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/14/2020	04/14/2025		18,590,009	2,846			(421,708)	4,554,009	^	4,554,009	4,554,009						85/85
1 YR EEM CALL SPREAD OPTION #3357 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		12,640,000	36/40			(431,879)	1,037,690	^	1,037,690	1,037,690						85/85
2 YR SPX CALL SPREAD OPTION #3358 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/14/2020	04/14/2022		35,689,991	2,846/3,529			(1,177,174)	4,410,633	^	4,410,633	4,410,633						85/85
1 YR HSI CALL SPREAD OPTION #3359 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2020	04/14/2021		1,399,995	24,435/26,879			(42,964)	79,884	^	79,884	79,884						85/85
1 YR HSI CALL SPREAD OPTION #3374 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,170,087	23,830/26,213			(320,248)	702,756	^	702,756	702,756						85/85

SCHEDULE DB - PART A - SECTION 1

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

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1 YR SX5E CALL SPREAD OPTION #3375 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,169,992	2,760/3,036			(356,604)	905,985	^	905,985	905,985						85/85
1 YR SPX CALL SPREAD OPTION #3376 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2020	05/14/2021		395,750,002	2,853/3,109			(11,998,706)	25,900,892	^	25,900,892	25,900,892						85/85
1 YR SPX CALL SPREAD OPTION #3377 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021		164,329,986	2,853/2,990			(2,850,464)	5,743,363	^	5,743,363	5,743,363						85/85
1 YR SPX CALL SPREAD OPTION #3378 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		34,619,994	2,881/3,081			(822,989)	1,759,385	^	1,759,385	1,759,385						85/85
1 YR SPX CALL SPREAD OPTION #3379 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		1,540,008	2,853/3,081			(42,482)	89,311	^	89,311	89,311						85/85
1 YR SPX CALL SPREAD OPTION #3380 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		4,319,997	2,872/2,986			(62,331)	124,736	^	124,736	124,736						85/85
1 YR SPX CALL SPREAD OPTION #3381 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		19,769,993	2,853/3,031			(436,045)	894,858	^	894,858	894,858						85/85
1 YR SPX CALL SPREAD OPTION #3382 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2021		84,130,009	2,853/3,195			(3,240,549)	7,358,453	^	7,358,453	7,358,453						85/85
1 YR EEM CALL SPREAD OPTION #3383 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		13,200,000	37/40			(396,014)	1,010,261	^	1,010,261	1,010,261						85/85
2 YR SPX CALL SPREAD OPTION #3384 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2020	05/16/2022		34,459,997	2,853/3,537			(1,053,949)	3,956,501	^	3,956,501	3,956,501						85/85
5 YR SPX ASIAN CALL OPTION #3385 DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2025		16,780,002	2,853			(349,855)	3,962,786	^	3,962,786	3,962,786						85/85
1 YR HSI CALL SPREAD OPTION #3386 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,029,921	23,830/26,213			(27,255)	59,314	^	59,314	59,314						85/85
1 YR SX5E CALL SPREAD OPTION #3387 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,030,007	2,760/3,036			(30,591)	76,365	^	76,365	76,365						85/85
1 YR HSI CALL SPREAD OPTION #3406 DUE MAT, NEXT PMT 06/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2020	06/15/2021		12,800,083	23,777/26,155			(286,860)	669,868	^	669,868	669,868						85/85
1 YR SX5E CALL SPREAD OPTION #3407 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2020	06/14/2021		12,799,993	3,136/3,450			(319,297)	650,016	^	650,016	650,016						85/85
1 YR SPX CALL SPREAD OPTION #3408 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		459,089,989	3,067/3,343			(11,906,070)	25,615,005	^	25,615,005	25,615,005						85/85
1 YR SPX CALL SPREAD OPTION #3409 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2020	06/14/2021		174,300,008	3,067/3,215			(2,604,884)	5,208,723	^	5,208,723	5,208,723						85/85
1 YR SPX CALL SPREAD OPTION #3410 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2020	06/14/2021		15,840,011	3,097/3,312			(322,892)	685,386	^	685,386	685,386						85/85
1 YR SPX CALL SPREAD OPTION #3411 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		2,840,000	3,067/3,312			(66,943)	140,604	^	140,604	140,604						85/85

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)
1 YR SPX CALL SPREAD OPTION #3412 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021		4,070,009	3,087/3,210			(50,294)	100,518	^	100,518	100,518						85/85
1 YR SPX CALL SPREAD OPTION #3413 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		15,809,989	3,067/3,258			(298,826)	611,903	^	611,903	611,903						85/85
1 YR SPX CALL SPREAD OPTION #3414 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		86,449,993	3,067/3,435			(2,802,500)	6,460,945	^	6,460,945	6,460,945						85/85
1 YR SPX CALL OPTION #3415 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/15/2020	06/14/2021		40,430,015	3,312			(1,192,907)	5,895,588	^	5,895,588	5,895,588						85/85
1 YR EEM CALL SPREAD OPTION #3416 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2020	06/14/2021		12,800,000	39/43			(331,253)	867,302	^	867,302	867,302						85/85
2 YR SPX CALL SPREAD OPTION #3417 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2020	06/14/2022		38,079,995	3,067/3,803			(969,499)	3,749,977	^	3,749,977	3,749,977						85/85
5 YR SPX ASIAN CALL OPTION #3418 DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067			(255,238)	2,375,563	^	2,375,563	2,375,563						85/85
1 YR HSI CALL SPREAD OPTION #3435 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		1,369,946	25,478/28,026			(26,324)	42,262	^	42,262	42,262						85/85
1 YR HSI CALL SPREAD OPTION #3436 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		9,920,071	25,478/28,026			(184,039)	313,524	^	313,524	313,524						85/85
1 YR SX5E CALL SPREAD OPTION #3437 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		11,290,002	3,321/3,654			(238,018)	381,864	^	381,864	381,864						85/85
1 YR SPX CALL SPREAD OPTION #3438 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2020	07/14/2021		426,109,989	3,198/3,485			(9,482,407)	20,056,539	^	20,056,539	20,056,539						85/85
1 YR SPX CALL SPREAD OPTION #3439 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2020	07/14/2021		232,769,991	3,198/3,352			(3,009,812)	5,806,680	^	5,806,680	5,806,680						85/85
1 YR SPX CALL SPREAD OPTION #3440 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		10,260,010	3,229/3,453			(179,291)	373,768	^	373,768	373,768						85/85
1 YR SPX CALL SPREAD OPTION #3441 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		1,910,007	3,198/3,453			(38,746)	79,487	^	79,487	79,487						85/85
1 YR SPX CALL SPREAD OPTION #3442 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		2,249,999	3,219/3,347			(24,034)	46,339	^	46,339	46,339						85/85
1 YR SPX CALL SPREAD OPTION #3443 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		7,949,994	3,198/3,397			(130,358)	256,711	^	256,711	256,711						85/85
1 YR SPX CALL SPREAD OPTION #3444 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2020	07/14/2021		69,220,009	3,198/3,581			(1,916,560)	4,371,876	^	4,371,876	4,371,876						85/85
1 YR SPX CALL OPTION #3445 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		34,029,990	3,453			(741,341)	3,652,170	^	3,652,170	3,652,170						85/85
1 YR EEM CALL SPREAD OPTION #3446 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		11,290,000	43/47			(246,481)	618,675	^	618,675	618,675						85/85

SCHEDULE DB - PART A - SECTION 1

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

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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)
2 YR SPX CALL SPREAD OPTION #3447 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2020	07/14/2022		32,390,014	3,198/3,965			(700,303)	2,696,456	^	2,696,456	2,696,456						85/85
5 YR SPX ASIAN CALL OPTION #3448 DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2025		11,789,992	3,198			(171,136)	1,525,430	^	1,525,430	1,525,430						85/85
1 YR HSI CALL SPREAD OPTION #3465 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021		14,520,020	25,183/27,701			(207,157)	467,299	^	467,299	467,299						85/85
1 YR SX5E CALL SPREAD OPTION #3466 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021		14,520,010	3,305/3,636			(241,499)	464,106	^	464,106	464,106						85/85
1 YR SPX CALL SPREAD OPTION #3467 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2020	08/16/2021		538,027,993	3,373/3,676			(9,318,000)	20,444,792	^	20,444,792	20,444,792						85/85
1 YR SPX CALL SPREAD OPTION #3468 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2020	08/16/2021		247,549,988	3,373/3,536			(2,548,753)	4,973,977	^	4,973,977	4,973,977						85/85
1 YR SPX CALL SPREAD OPTION #3469 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		11,669,994	3,407/3,643			(158,038)	344,551	^	344,551	344,551						85/85
1 YR SPX CALL SPREAD OPTION #3472 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		3,529,991	3,373/3,584			(45,784)	91,851	^	91,851	91,851						85/85
1 YR SPX CALL SPREAD OPTION #3473 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		111,019,989	3,373/3,778			(2,350,478)	5,642,049	^	5,642,049	5,642,049						85/85
1 YR SPX CALL OPTION #3474 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2020	08/16/2021		46,199,984	3,643			(733,158)	2,918,139	^	2,918,139	2,918,139						85/85
1 YR EEM CALL SPREAD OPTION #3475 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/16/2021		14,520,000	44/49			(244,822)	685,723	^	685,723	685,723						85/85
2 YR SPX CALL SPREAD OPTION #3476 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2020	08/15/2022		45,130,015	3,373/4,182			(760,604)	2,856,322	^	2,856,322	2,856,322						85/85
5 YR SPX ASIAN CALL OPTION #3477 DUE MAT, NEXT PMT 08/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/14/2025		23,430,008	3,373			(281,494)	1,909,888	^	1,909,888	1,909,888						85/85
1 YR SX5E CALL SPREAD OPTION #3501 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2020	09/14/2021		14,829,998	3,317/3,615			(176,705)	375,648	^	375,648	375,648						85/85
1 YR SPX CALL SPREAD OPTION #3502 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2020	09/14/2021		551,310,015	3,384/3,671			(7,095,888)	17,338,928	^	17,338,928	17,338,928						85/85
1 YR SPX CALL SPREAD OPTION #3503 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021		202,970,004	3,384/3,542			(1,569,270)	3,427,732	^	3,427,732	3,427,732						85/85
1 YR SPX CALL SPREAD OPTION #3504 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2020	09/14/2021		10,950,015	3,417/3,620			(102,024)	239,890	^	239,890	239,890						85/85
1 YR SPX CALL SPREAD OPTION #3505 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2020	09/14/2021		4,199,988	3,384/3,637			(49,292)	114,986	^	114,986	114,986						85/85
1 YR SPX CALL SPREAD OPTION #3506 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021		2,020,007	3,406/3,530			(12,306)	26,419	^	26,419	26,419						85/85

SCHEDULE DB - PART A - SECTION 1

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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)
1 YR SPX CALL SPREAD OPTION #3507 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021		11,720,007	3,384/3,595			(119,838)	260,944	^	260,944	260,944						85/85
1 YR SPX CALL SPREAD OPTION #3508 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2020	09/14/2021		113,089,986	3,384/3,756			(1,759,525)	4,659,505	^	4,659,505	4,659,505						85/85
1 YR SPX CALL OPTION #3509 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021		36,579,992	3,722			(410,738)	1,862,894	^	1,862,894	1,862,894						85/85
1 YR EEM CALL SPREAD OPTION #3510 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021		14,830,000	45/49			(185,119)	538,788	^	538,788	538,788						85/85
2 YR SPX CALL SPREAD OPTION #3511 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2020	09/14/2022		44,129,990	3,384/4,094			(537,685)	2,294,180	^	2,294,180	2,294,180						85/85
5 YR SPX ASIAN CALL OPTION #3512 DUE MAT, NEXT PMT 09/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	09/15/2025		23,500,005	3,384			(221,941)	1,796,777	^	1,796,777	1,796,777						85/85
1 YR HSI CALL SPREAD OPTION #3513 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2020	09/14/2021		14,829,999	24,640/26,858			(152,684)	454,768	^	454,768	454,768						85/85
1 YR HSI CALL SPREAD OPTION #3538 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2020	10/15/2021		12,319,978	24,667/26,887			(88,287)	346,782	^	346,782	346,782						85/85
1 YR SX5E CALL SPREAD OPTION #3539 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021		12,320,004	3,273/3,568			(105,061)	309,736	^	309,736	309,736						85/85
1 YR SPX CALL SPREAD OPTION #3540 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2021		569,759,991	3,489/3,785			(5,236,079)	13,575,047	^	13,575,047	13,575,047						85/85
1 YR SPX CALL SPREAD OPTION #3541 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2021		245,360,010	3,489/3,652			(1,358,434)	3,132,521	^	3,132,521	3,132,521						85/85
1 YR SPX CALL SPREAD OPTION #3542 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		9,930,011	3,524/3,733			(65,981)	165,007	^	165,007	165,007						85/85
1 YR SPX CALL SPREAD OPTION #3543 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		3,050,005	3,489/3,750			(25,613)	63,022	^	63,022	63,022						85/85
1 YR SPX CALL SPREAD OPTION #3544 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	10/14/2021		6,660,011	3,512/3,640			(28,974)	65,886	^	65,886	65,886						85/85
1 YR SPX CALL SPREAD OPTION #3545 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2020	10/14/2021		7,440,007	3,489/3,707			(53,365)	128,073	^	128,073	128,073						85/85
1 YR SPX CALL SPREAD OPTION #3546 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		112,890,012	3,489/3,872			(1,260,780)	3,475,101	^	3,475,101	3,475,101						85/85
1 YR SPX CALL OPTION #3547 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2021		32,659,987	3,838			(248,118)	1,032,168	^	1,032,168	1,032,168						85/85
1 YR EEM CALL SPREAD OPTION #3548 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021		13,720,000	46/50			(120,563)	407,894	^	407,894	407,894						85/85
2 YR SPX CALL SPREAD OPTION #3549 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2022		57,440,010	3,489/4,221			(500,397)	2,167,818	^	2,167,818	2,167,818						85/85

SCHEDULE DB - PART A - SECTION 1

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

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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)
5 YR SPX ASIAN CALL OPTION #3550 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2025		23,809,998	3,489			(163,170)	1,233,091	^	1,233,091	1,233,091						85/85
1 YR HSI CALL SPREAD OPTION #3551 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2020	10/15/2021		1,400,104	24,667/26,887			(9,933)	39,313	^	39,313	39,313						85/85
1 YR SX5E CALL SPREAD OPTION #3552 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2020	10/14/2021		1,400,015	3,273/3,568			(10,451)	40,112	^	40,112	40,112						85/85
1 YR HSI CALL SPREAD OPTION #3583 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/16/2020	11/15/2021		15,810,007	26,382/28,756			(65,933)	163,910	^	163,910	163,910						85/85
1 YR SX5E CALL SPREAD OPTION #3584 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021		15,810,008	3,466/3,778			(75,523)	161,972	^	161,972	161,972						85/85
1 YR SPX CALL SPREAD OPTION #3585 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2020	11/15/2021		610,970,000	3,627/3,935			(3,238,980)	8,453,779	^	8,453,779	8,453,779						85/85
1 YR SPX CALL SPREAD OPTION #3586 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021		240,809,995	3,627/3,796			(781,799)	1,726,577	^	1,726,577	1,726,577						85/85
1 YR SPX CALL SPREAD OPTION #3587 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021		11,639,987	3,663/3,881			(44,571)	111,121	^	111,121	111,121						85/85
1 YR SPX CALL SPREAD OPTION #3588 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021		2,100,017	3,627/3,899			(10,164)	24,964	^	24,964	24,964						85/85
1 YR SPX CALL SPREAD OPTION #3589 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021		6,650,012	3,651/3,784			(16,892)	36,919	^	36,919	36,919						85/85
1 YR SPX CALL SPREAD OPTION #3590 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021		7,110,013	3,627/3,854			(29,642)	69,685	^	69,685	69,685						85/85
1 YR SPX CALL SPREAD OPTION #3591 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021		105,459,988	3,627/4,026			(665,035)	1,897,020	^	1,897,020	1,897,020						85/85
1 YR SPX CALL OPTION #3592 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021		34,809,994	3,990			(131,532)	460,006	^	460,006	460,006						85/85
1 YR EEM CALL SPREAD OPTION #3593 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021		15,810,000	49/53			(82,916)	220,238	^	220,238	220,238						85/85
2 YR SPX CALL SPREAD OPTION #3594 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/16/2020	11/14/2022		48,410,000	3,627/4,389			(242,875)	954,726	^	954,726	954,726						85/85
5 YR SPX ASIAN CALL OPTION #3595 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627			(56,607)	357,670	^	357,670	357,670						85/85
1 YR HSI CALL SPREAD OPTION #3612 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2020	12/14/2021		14,720,074	26,390/28,765			(23,665)	119,091	^	119,091	119,091						85/85
1 YR SX5E CALL SPREAD OPTION #3613 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2020	12/14/2021		16,559,995	3,504/3,819			(31,033)	80,766	^	80,766	80,766						85/85
1 YR SPX CALL SPREAD OPTION #3614 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2020	12/14/2021		636,139,983	3,647/3,958			(1,354,926)	5,258,240	^	5,258,240	5,258,240						85/85

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)
1 YR SPX CALL SPREAD OPTION #3615 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		242,150,004	3,647/3,818			(312,752)	983,815	^	983,815	983,815						85/85
1 YR SPX CALL SPREAD OPTION #3616 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		14,029,997	3,684/3,903			(21,379)	82,772	^	82,772	82,772						85/85
1 YR SPX CALL SPREAD OPTION #3617 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		1,629,990	3,647/3,921			(3,135)	11,937	^	11,937	11,937						85/85
1 YR SPX CALL SPREAD OPTION #3618 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		4,810,018	3,672/3,805			(4,872)	14,785	^	14,785	14,785						85/85
1 YR SPX CALL SPREAD OPTION #3619 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		9,819,991	3,647/3,875			(16,388)	55,264	^	55,264	55,264						85/85
1 YR SPX CALL SPREAD OPTION #3620 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		132,490,004	3,647/4,049			(339,102)	1,437,119	^	1,437,119	1,437,119						85/85
1 YR SPX CALL OPTION #3621 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		34,969,982	4,012			(52,323)	370,353	^	370,353	370,353						85/85
1 YR EEM CALL SPREAD OPTION #3622 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2020	12/14/2021		16,560,000	50/54			(33,761)	116,254	^	116,254	116,254						85/85
2 YR SPX CALL SPREAD OPTION #3623 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2022		58,950,004	3,647/4,413			(118,465)	732,463	^	732,463	732,463						85/85
5 YR SPX ASIAN CALL OPTION #3624 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647			(31,144)	373,513	^	373,513	373,513						85/85
1 YR HSI CALL SPREAD OPTION #3625 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2020	12/14/2021		1,839,877	26,390/28,765			(2,707)	16,666	^	16,666	16,666						85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(257,807,510)	778,910,772	XXX	778,910,772	663,292,169					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(257,807,510)	778,910,772	XXX	778,910,772	663,292,169					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
5 YR SPX ASIAN CALL OPTION #2258 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2021		7,500,000	2,083			(224,441)	4,929,183	^	4,929,183	1,114,331						85/85
2 YR BEI CALL OPTION #2864	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/25/2019	02/05/2021		8,492,496	116	386,726			957,701		957,701	363,280		(199,074)				0001
2 YR BEI CALL OPTION #2873	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2019	02/26/2021		4,498,193	117	186,881			461,281		461,281	173,886		(95,263)				0001
2 YR BEI CALL OPTION #2900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2019	03/12/2021		3,369,002	118	143,889			330,031		330,031	128,697		(73,347)				0001
2 YR BEI CALL OPTION #2920	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/08/2019	03/26/2021		2,698,548	119	115,243			240,212		240,212	97,628		(58,745)				0001
2 YR BEI CALL OPTION #2962	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2019	04/09/2021		1,698,209	119	66,105			146,507		146,507	56,666		(33,697)				0001

SCHEDULE DB - PART A - SECTION 1

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

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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)
2 YR BEI CALL OPTION #2966	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2019	04/23/2021		3,858,093	119	159,616			319,070		319,070	129,647		(81,364)				0001
2 YR BEI CALL OPTION #2991	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2019	05/07/2021		4,590,240	119	190,060			383,807		383,807	154,300		(96,883)				0001
2 YR BEI CALL OPTION #2995	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/28/2019	05/17/2021		1,733,222	120	64,817			135,101		135,101	51,990		(32,949)				0001
2 YR BEI CALL OPTION #3002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2019	05/24/2021		2,199,358	119	92,997			186,651		186,651	74,832		(47,208)				0001
2 YR BEI CALL OPTION #3006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2019	06/01/2021		1,570,589	121	72,100			112,686		112,686	51,362		(36,549)				0001
2 YR BEI CALL OPTION #3022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2019	06/10/2021		1,636,715	122	66,156			98,833		98,833	43,801		(33,443)				0001
2 YR BEI CALL OPTION #3027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2019	06/17/2021		2,031,556	123	85,522			112,215		112,215	53,275		(43,233)				0001
2 YR BEI CALL OPTION #3030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/01/2019	06/24/2021		2,901,608	123	117,428			163,572		163,572	74,414		(59,363)				0001
2 YR BEI CALL OPTION #3033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2019	07/01/2021		2,543,770	124	104,050			129,650		129,650	62,093		(52,600)				0001
2 YR BEI CALL OPTION #3049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/08/2021		2,393,912	124	100,397			114,104		114,104	57,609		(50,753)				0001
2 YR BEI CALL OPTION #3052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/22/2019	07/15/2021		2,478,753	124	96,178			119,231		119,231	55,852		(48,621)				0001
2 YR BEI CALL OPTION #3056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/29/2019	07/22/2021		1,851,647	124	79,529			91,025		91,025	46,274		(40,204)				0001
2 YR BEI CALL OPTION #3060	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/05/2019	07/29/2021		2,236,956	124	73,944			119,145		119,145	46,627		(37,381)				0001
2 YR BEI CALL OPTION #3066	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2019	08/05/2021		1,706,428	122	75,542			102,384		102,384	48,496		(38,189)				0001
2 YR BEI CALL OPTION #3082	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/19/2019	08/12/2021		1,516,445	124	63,778			80,266		80,266	38,636		(32,241)				0001
2 YR BEI CALL OPTION #3088	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2019	08/19/2021		3,059,202	124	121,783			158,163		158,163	73,388		(61,564)				0001
2 YR BEI CALL OPTION #3093	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/03/2019	08/26/2021		2,258,755	124	95,338			117,217		117,217	57,200		(48,262)				0001
2 YR BEI CALL OPTION #3096	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2019	09/02/2021		2,210,960	125	85,110			102,858		102,858	48,701		(43,025)				0001
2 YR BEI CALL OPTION #3100	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/09/2021		3,012,345	125	107,505			140,053		140,053	61,946		(54,347)				0001

SCHEDULE DB - PART A - SECTION 1

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

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2 YR BEI CALL OPTION #3117	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2019	09/16/2021		2,954,014	125	108,710			131,967		131,967	61,216		(54,956)				0001
2 YR BEI CALL OPTION #3122	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/30/2019	09/23/2021		3,282,156	125	124,404			151,359		151,359	71,113		(62,889)				0001
2 YR BEI CALL OPTION #3127	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/07/2019	09/30/2021		3,015,933	125	113,137			143,374		143,374	65,797		(57,194)				0001
2 YR BEI CALL OPTION #3143	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2021		2,833,072	125	103,680			135,442		135,442	60,680		(52,413)				0001
2 YR BEI CALL OPTION #3148	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/21/2019	10/14/2021		1,650,307	124	67,748			85,527		85,527	40,772		(34,248)				0001
2 YR BEI CALL OPTION #3151	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/28/2019	10/21/2021		2,086,099	125	73,155			100,213		100,213	43,190		(36,982)				0001
2 YR BEI CALL OPTION #3161	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/04/2019	10/28/2021		2,910,693	125	106,526			146,945		146,945	64,287		(53,852)				0001
2 YR BEI CALL OPTION #3181	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/11/2019	11/04/2021		1,981,539	125	70,580			101,083		101,083	43,018		(35,680)				0001
2 YR BEI CALL OPTION #3200	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2021		3,395,429	125	135,631			170,975		170,975	80,913		(68,565)				0001
2 YR BEI CALL OPTION #3206	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2019	11/18/2021		2,861,655	125	107,765			137,806		137,806	63,387		(54,478)				0001
2 YR BEI CALL OPTION #3210	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/02/2019	11/26/2021		2,358,381	126	80,983			102,179		102,179	45,591		(40,882)				0001
2 YR BEI CALL OPTION #3215	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/09/2019	12/02/2021		2,607,149	125	100,960			124,057		124,057	58,954		(51,038)				0001
2 YR BEI CALL OPTION #3218	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/09/2021		1,901,574	125	79,182			91,727		91,727	46,200		(40,028)				0001
2 YR BEI CALL OPTION #3236	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2021		1,052,360	125	45,944			51,488		51,488	26,850		(23,226)				0001
2 YR BEI CALL OPTION #3241	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2021		1,338,115	126	54,775			58,808		58,808	30,811		(27,690)				0001
2 YR BEI CALL OPTION #3244	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2020	12/30/2021		694,983	126		29,242		30,266		30,266	15,605		(14,581)				0001
1 YR SPX CALL SPREAD OPTION #3245	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2021		46,363,515	3,250/3,403		1,274,484		2,165,656		2,165,656	2,147,906		(1,256,733)				0001
1 YR SPX CALL OPTION #3246	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2020	01/06/2021		51,073,283	3,344		2,342,437		6,408,070		6,408,070	6,375,446		(2,309,812)				0001
2 YR BEI CALL OPTION #3247	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2022		907,931	126		40,149		37,947		37,947	17,429		(19,631)				0001

SCHEDULE DB - PART A - SECTION 1

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

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1 YR SPX CALL OPTION #3263	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/21/2020	01/13/2021		57,446,825	3,386		2,594,758		6,426,852		6,426,852	6,339,877		(2,507,783)				0001
1 YR SPX CALL SPREAD OPTION #3264	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2021		44,409,013	3,293/3,444		1,183,688		1,986,792		1,986,792	1,947,115		(1,144,011)				0001
2 YR BEI CALL OPTION #3265	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2022		1,166,715	128		52,420		38,823		38,823	11,489		(25,086)				0001
1 YR SPX CALL OPTION #3268	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2021		55,598,025	3,414		1,857,720		5,957,073		5,957,073	5,858,754		(1,759,401)				0001
1 YR SPX CALL SPREAD OPTION #3269	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/27/2020	01/20/2021		43,425,146	3,321/3,473		1,010,353		1,950,522		1,950,522	1,897,049		(956,881)				0001
2 YR BEI CALL OPTION #3270	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2022		2,082,222	129		80,628		62,715		62,715	19,951		(37,864)				0001
1 YR SPX CALL OPTION #3272	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/03/2020	01/27/2021		66,427,333	3,364		2,768,011		8,166,378		8,166,378	7,965,909		(2,567,542)				0001
1 YR SPX CALL SPREAD OPTION #3273	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/03/2020	01/27/2021		63,344,812	3,272/3,425		1,607,688		2,832,555		2,832,555	2,716,120		(1,491,254)				0001
2 YR BEI CALL OPTION #3275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/03/2020	01/27/2022		1,738,731	129		71,068		54,195		54,195	15,815		(32,687)				0001
1 YR SPX CALL OPTION #3277	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/10/2020	02/03/2021		70,337,446	3,399		3,338,698		7,859,841		7,859,841	7,552,941		(3,031,798)				0001
1 YR SPX CALL SPREAD OPTION #3278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2021		57,210,426	3,293/3,444		1,523,084		2,422,678		2,422,678	2,282,673		(1,383,079)				0001
2 YR BEI CALL OPTION #3279	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2022		3,326,214	129		150,205		97,997		97,997	15,426		(67,634)				0001
1 YR SPX CALL OPTION #3296	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/18/2020	02/10/2021		69,001,427	3,460		2,829,380		6,617,283		6,617,283	6,301,151		(2,513,248)				0001
1 YR SPX CALL SPREAD OPTION #3297	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/18/2020	02/10/2021		73,432,052	3,360/3,513		1,872,421		3,026,845		3,026,845	2,817,636		(1,663,212)				0001
2 YR BEI CALL OPTION #3298	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2020	02/10/2022		2,220,450	131		98,807		56,028		56,028	679		(43,459)				0001
1 YR SPX CALL OPTION #3305	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021		58,461,197	3,467		1,627,900		5,801,484		5,801,484	5,588,361		(1,414,776)				0001
1 YR SPX CALL SPREAD OPTION #3306	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021		59,023,417	3,373/3,529		1,220,089		2,514,994		2,514,994	2,355,261		(1,060,356)				0001
2 YR BEI CALL OPTION #3307	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2022		1,135,731	131		38,248		27,205		27,205	5,440		(16,483)				0001
1 YR SPX CALL OPTION #3309	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/02/2020	02/24/2021		79,421,071	3,194		3,049,826		15,280,984		15,280,984	14,822,235		(2,591,077)				0001
1 YR SPX CALL SPREAD OPTION #3310	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/02/2020	02/24/2021		62,268,653	3,175/3,316		1,223,816		2,751,705		2,751,705	2,567,621		(1,039,732)				0001
2 YR BEI CALL OPTION #3311	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/02/2020	02/24/2022		2,166,148	126		77,902		96,409		96,409	51,326		(32,818)				0001
1 YR SPX CALL OPTION #3314	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/09/2020	03/03/2021		64,214,370	3,130		3,015,814		14,472,070		14,472,070	13,959,634		(2,503,378)				0001

SCHEDULE DB - PART A - SECTION 1

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

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1 YR SPX CALL SPREAD OPTION #3315	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2021		50,853,303	3,013/3,143		1,130,672		2,234,670		2,234,670	2,042,550		(938,553)				0001
2 YR BEI CALL OPTION #3316	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2022		1,887,539	125		79,600		100,679		100,679	53,842		(32,763)				0001
1 YR SPX CALL OPTION #3318	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/09/2021		58,701,426	2,837		3,561,097		21,919,423		21,919,423	21,252,961		(2,894,635)				0001
1 YR SPX CALL SPREAD OPTION #3319	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2021		47,210,829	2,758/2,877		1,225,910		2,204,865		2,204,865	1,975,435		(996,480)				0001
2 YR BEI CALL OPTION #3320	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2022		1,837,501	124		67,850		107,581		107,581	67,040		(27,309)				0001
1 YR SPX CALL OPTION #3335	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2021		55,906,841	2,542		3,625,507		29,895,573		29,895,573	29,146,167		(2,876,101)				0001
1 YR SPX CALL SPREAD OPTION #3336	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	03/16/2021		49,229,378	2,487/2,591		1,083,903		2,219,300		2,219,300	1,995,253		(859,856)				0001
2 YR BEI CALL OPTION #3337	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2022		1,339,731	123		52,575		88,963		88,963	57,040		(20,652)				0001
1 YR SPX CALL OPTION #3340	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2021		66,445,250	2,506		8,704,705		31,914,123		31,914,123	29,944,623		(6,735,205)				0001
2 YR BEI CALL OPTION #3341	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2022		1,217,027	123		56,124		79,163		79,163	44,542		(21,502)				0001
1 YR SPX CALL OPTION #3343	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/06/2020	03/30/2021		39,417,423	2,636		4,106,561		16,950,907		16,950,907	15,941,473		(3,097,127)				0001
2 YR BEI CALL OPTION #3344	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2020	03/30/2022		1,663,832	123		73,736		103,847		103,847	57,647		(27,536)				0001
1 YR SPX CALL OPTION #3345	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2021		23,802,782	2,792		2,198,912		8,471,409		8,471,409	7,887,898		(1,615,402)				0001
2 YR BEI CALL OPTION #3346	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2022		967,272	124		43,946		59,148		59,148	31,189		(15,986)				0001
1 YR SPX CALL OPTION #3361	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2020	04/13/2021		27,896,669	2,948		2,452,818		8,054,414		8,054,414	7,355,566		(1,753,970)				0001
1 YR SPX CALL SPREAD OPTION #3362	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2020	04/13/2021		46,241,715	2,803/2,919		1,109,004		1,804,156		1,804,156	1,488,183		(793,031)				0001
2 YR BEI CALL OPTION #3363	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2020	04/13/2022		3,854,826	125		162,823		216,014		216,014	110,844		(57,653)				0001
1 YR SPX CALL OPTION #3364	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/27/2020	04/20/2021		23,961,950	2,976		1,996,190		6,653,667		6,653,667	6,045,888		(1,388,411)				0001
1 YR SPX CALL SPREAD OPTION #3365	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2021		53,240,114	2,826/2,943		1,273,731		2,058,070		2,058,070	1,670,258		(885,919)				0001
2 YR BEI CALL OPTION #3366	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2022		2,105,375	125		90,378		119,246		119,246	59,994		(31,126)				0001
1 YR SPX CALL OPTION #3368	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021		24,223,044	3,021		1,627,035		6,531,573		6,531,573	6,004,378		(1,099,840)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL SPREAD OPTION #3369	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021		42,602,538	2,869/2,987		978,119		1,686,453		1,686,453	1,369,521		(661,187)				0001
2 YR BEI CALL OPTION #3370	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2022		1,836,354	125		76,509		104,639		104,639	53,739		(25,609)				0001
1 YR SPX CALL OPTION #3371	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/11/2020	05/04/2021		37,360,630	2,964		3,329,877		10,342,193		10,342,193	9,198,129		(2,185,813)				0001
2 YR BEI CALL OPTION #3372	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/11/2020	05/04/2022		995,864	125		43,135		57,068		57,068	27,953		(14,020)				0001
1 YR SPX CALL OPTION #3388	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2020	05/11/2021		32,485,132	2,997		2,753,514		8,615,995		8,615,995	7,616,115		(1,753,634)				0001
1 YR SPX CALL SPREAD OPTION #3389	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2020	05/11/2021		46,574,143	2,892/3,011		1,132,627		1,736,376		1,736,376	1,325,087		(721,338)				0001
2 YR BEI CALL OPTION #3390	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/18/2020	05/11/2022		2,110,412	125		92,661		121,460		121,460	58,020		(29,221)				0001
1 YR SPX CALL OPTION #3391	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2020	05/18/2021		35,271,053	3,033		2,990,605		8,827,741		8,827,741	7,680,086		(1,842,950)				0001
2 YR BEI CALL OPTION #3392	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2022		1,422,453	125		62,395		81,223		81,223	37,841		(19,012)				0001
1 YR BEI CALL OPTION #3393	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2021		4,590,053	127		87,076		117,653		117,653	84,237		(53,660)				0001
1 YR SPX CALL OPTION #3394	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/01/2020	05/25/2021		30,245,405	3,108		2,338,738		6,814,437		6,814,437	5,873,716		(1,398,016)				0001
1 YR SPX CALL SPREAD OPTION #3395	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021		41,717,714	2,994/3,112		981,798		1,459,646		1,459,646	1,064,732		(586,885)				0001
2 YR BEI CALL OPTION #3396	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2022		1,575,903	125		70,227		87,075		87,075	37,635		(20,786)				0001
1 YR BEI CALL OPTION #3397	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021		3,529,380	128		69,496		86,201		86,201	58,248		(41,542)				0001
1 YR SPX CALL OPTION #3399	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2020	06/01/2021		38,889,129	3,220		3,034,872		7,182,557		7,182,557	5,902,486		(1,754,800)				0001
2 YR BEI CALL OPTION #3400	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2022		1,342,627	125		60,016		71,019		71,019	28,186		(17,183)				0001
1 YR BEI CALL OPTION #3401	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2021		6,175,454	128		124,048		141,816		141,816	89,494		(71,726)				0001
1 YR SPX CALL OPTION #3402	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		34,831,618	3,251		2,056,008		6,517,931		6,517,931	5,610,530		(1,148,608)				0001
1 YR SPX CALL SPREAD OPTION #3403	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		39,462,934	3,146/3,268		825,028		1,362,931		1,362,931	998,812		(460,910)				0001
2 YR BEI CALL OPTION #3404	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2022		1,246,100	125		52,531		68,743		68,743	30,743		(14,532)				0001
1 YR BEI CALL OPTION #3405	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		3,837,682	128		66,003		90,876		90,876	61,746		(36,873)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL OPTION #3419	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021		38,148,520	3,203		2,957,790		7,504,888		7,504,888	6,141,661		(1,594,563)				0001
1 YR SPX CALL SPREAD OPTION #3420	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/15/2021		47,511,309	3,082/3,208		1,136,813		1,668,376		1,668,376	1,144,426		(612,863)				0001
2 YR BEI CALL OPTION #3421	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2022		1,535,085	125		66,103		85,452		85,452	36,995		(17,646)				0001
1 YR BEI CALL OPTION #3422	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021		5,754,440	128		106,657		145,828		145,828	96,670		(57,500)				0001
1 YR SPX CALL OPTION #3423	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2020	06/22/2021		37,605,126	3,187		2,589,559		7,775,562		7,775,562	6,531,416		(1,345,414)				0001
1 YR SPX CALL SPREAD OPTION #3424	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021		48,861,015	3,079/3,207		1,151,909		1,786,343		1,786,343	1,232,912		(598,478)				0001
2 YR BEI CALL OPTION #3425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2022		1,220,387	125		51,374		68,236		68,236	30,078		(13,217)				0001
1 YR BEI CALL OPTION #3426	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021		6,032,461	128		111,524		162,347		162,347	108,766		(57,943)				0001
1 YR SPX CALL OPTION #3427	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	06/29/2021		36,237,526	3,184		2,995,568		7,253,137		7,253,137	5,755,354		(1,497,784)				0001
1 YR SPX CALL SPREAD OPTION #3428	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	06/29/2021		49,167,943	3,066/3,193		1,237,285		1,701,222		1,701,222	1,082,580		(618,643)				0001
2 YR BEI CALL OPTION #3429	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2022		2,313,121	125		101,621		129,192		129,192	52,730		(25,159)				0001
1 YR BEI CALL OPTION #3430	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2021		4,082,296	128		79,420		107,684		107,684	67,974		(39,710)				0001
1 YR SPX CALL OPTION #3431	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2021		33,794,969	3,267		2,622,154		5,950,074		5,950,074	4,587,726		(1,259,806)				0001
1 YR SPX CALL SPREAD OPTION #3432	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2020	07/06/2021		50,469,597	3,157/3,292		1,286,629		1,765,125		1,765,125	1,096,654		(618,157)				0001
2 YR BEI CALL OPTION #3433	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2022		1,260,764	125		53,170		69,482		69,482	28,961		(12,649)				0001
1 YR BEI CALL OPTION #3434	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2021		4,001,142	128		67,751		96,139		96,139	60,938		(32,551)				0001
1 YR SPX CALL OPTION #3449	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2020	07/13/2021		29,333,911	3,324		1,944,189		4,748,523		4,748,523	3,700,399		(896,065)				0001
1 YR SPX CALL SPREAD OPTION #3450	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2021		47,111,843	3,197/3,334		1,195,169		1,642,887		1,642,887	998,564		(550,846)				0001
2 YR BEI CALL OPTION #3451	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2022		1,699,866	126		75,954		91,779		91,779	33,159		(17,334)				0001
1 YR BEI CALL OPTION #3452	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2021		5,557,986	129		101,896		127,158		127,158	72,225		(46,963)				0001
1 YR SPX CALL OPTION #3453	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/27/2020	07/20/2021		35,245,038	3,357		2,164,355		5,459,537		5,459,537	4,250,401		(955,218)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL SPREAD OPTION #3454	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2021		51,493,817	3,241/3,377		1,238,235		1,750,322		1,750,322	1,058,570		(546,484)				0001
2 YR BEI CALL OPTION #3455	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2022		1,409,967	126		60,058		72,502		72,502	25,569		(13,125)				0001
1 YR BEI CALL OPTION #3456	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2021		4,570,668	129		75,773		93,879		93,879	51,547		(33,442)				0001
1 YR SPX CALL OPTION #3457	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/03/2020	07/27/2021		31,187,728	3,357		2,235,966		4,766,451		4,766,451	3,473,589		(943,103)				0001
1 YR SPX CALL SPREAD OPTION #3458	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2021		44,500,050	3,244/3,377		1,092,420		1,446,345		1,446,345	814,695		(460,769)				0001
2 YR BEI CALL OPTION #3459	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2022		1,171,845	126		50,942		60,390		60,390	20,088		(10,639)				0001
1 YR BEI CALL OPTION #3460	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2021		6,771,165	130		114,202		138,423		138,423	72,390		(48,169)				0001
2 YR BEI CALL OPTION #3461	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2022		1,433,279	126		62,735		72,668		72,668	22,428		(12,495)				0001
1 YR BEI CALL OPTION #3462	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2021		3,626,737	130		62,179		72,679		72,679	35,510		(25,011)				0001
1 YR SPX CALL OPTION #3463	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/10/2020	08/03/2021		36,194,714	3,434		2,432,877		4,809,721		4,809,721	3,355,432		(978,587)				0001
1 YR SPX CALL SPREAD OPTION #3464	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2021		42,080,698	3,311/3,450		1,048,886		1,368,211		1,368,211	741,224		(421,898)				0001
1 YR SPX CALL SPREAD OPTION #3470 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		3,279,995	3,373/3,643			(52,051)	110,129	^	110,129	110,129						85/85
1 YR SPX CALL SPREAD OPTION #3471 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		2,929,995	3,395/3,530			(24,925)	48,604	^	48,604	48,604						85/85
1 YR SPX CALL OPTION #3478	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/17/2020	08/10/2021		35,716,055	3,489		2,253,686		4,301,317		4,301,317	2,910,075		(862,444)				0001
1 YR SPX CALL SPREAD OPTION #3479	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2021		45,955,456	3,363/3,507		1,138,112		1,504,007		1,504,007	801,430		(435,534)				0001
2 YR BEI CALL OPTION #3480	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2022		952,966	127		41,087		47,434		47,434	14,133		(7,785)				0001
1 YR BEI CALL OPTION #3481	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2021		4,857,657	130		84,004		99,158		99,158	47,300		(32,147)				0001
2 YR BEI CALL OPTION #3482	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2022		1,172,924	126		50,690		59,265		59,265	17,689		(9,114)				0001
1 YR BEI CALL OPTION #3483	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2021		5,955,245	130		99,748		121,037		121,037	57,510		(36,221)				0001
1 YR SPX CALL OPTION #3484	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	08/17/2021		36,058,146	3,512		2,355,600		4,150,801		4,150,801	2,650,586		(855,386)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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1 YR SPX CALL SPREAD OPTION #3485	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2021		47,341,473	3,382/3,526		1,186,683		1,511,660		1,511,660	755,895		(430,918)				0001
1 YR SPX CALL OPTION #3486	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/31/2020	08/24/2021		36,961,833	3,586		2,577,624		3,619,870		3,619,870	1,927,854		(885,608)				0001
1 YR SPX CALL SPREAD OPTION #3487	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2020	08/24/2021		52,237,198	3,453/3,602		1,329,647		1,633,482		1,633,482	760,669		(456,834)				0001
2 YR BEI CALL OPTION #3488	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2022		1,335,681	127		58,690		66,082		66,082	17,376		(9,985)				0001
1 YR BEI CALL OPTION #3489	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2021		6,787,108	130		114,909		131,295		131,295	55,866		(39,480)				0001
2 YR BEI CALL OPTION #3490	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2022		1,374,054	127		54,173		67,534		67,534	21,990		(8,629)				0001
1 YR BEI CALL OPTION #3491	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2021		3,992,320	130		63,023		87,415		87,415	44,693		(20,302)				0001
1 YR SPX CALL OPTION #3492	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2020	08/31/2021		30,119,756	3,615		1,566,366		2,922,349		2,922,349	1,860,555		(504,572)				0001
1 YR SPX CALL SPREAD OPTION #3493	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2021		42,352,600	3,492/3,644		946,080		1,361,222		1,361,222	719,902		(304,760)				0001
1 YR SPX CALL OPTION #3496	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021		36,146,100	3,506		2,417,337		4,344,547		4,344,547	2,663,215		(736,005)				0001
1 YR SPX CALL SPREAD OPTION #3497	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021		50,047,924	3,378/3,517		1,163,607		1,548,692		1,548,692	739,367		(354,283)				0001
2 YR BEI CALL OPTION #3498	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2022		984,704	126		42,763		50,311		50,311	13,995		(6,447)				0001
1 YR BEI CALL OPTION #3499	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021		5,658,849	129		117,958		149,031		149,031	66,987		(35,915)				0001
2 YR BEI CALL OPTION #3514	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2022		978,602	126		40,176		51,182		51,182	16,674		(5,668)				0001
1 YR BEI CALL OPTION #3515	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2021		7,990,259	129		137,052		199,686		199,686	101,683		(39,048)				0001
1 YR SPX CALL OPTION #3516	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/21/2020	09/14/2021		34,933,141	3,469		1,914,560		4,728,876		4,728,876	3,359,806		(545,489)				0001
1 YR SPX CALL SPREAD OPTION #3517	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2021		45,752,944	3,358/3,503		1,006,632		1,549,931		1,549,931	830,104		(286,806)				0001
1 YR SPX CALL OPTION #3518	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2021		47,490,964	3,403		3,883,173		6,954,139		6,954,139	4,101,417		(1,030,451)				0001
1 YR SPX CALL SPREAD OPTION #3519	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/21/2021		53,869,692	3,285/3,425		1,328,045		1,734,565		1,734,565	758,934		(352,414)				0001
2 YR BEI CALL OPTION #3520	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2022		756,817	126		32,988		40,126		40,126	11,472		(4,335)				0001

SCHEDULE DB - PART A - SECTION 1

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

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1 YR BEI CALL OPTION #3521	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2021		6,357,032	128		133,769		181,013		181,013	82,742		(35,497)				0001
2 YR BEI CALL OPTION #3525	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2022		2,398,540	126		109,265		127,391		127,391	31,425		(13,299)				0001
1 YR BEI CALL OPTION #3526	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021		6,521,251	129		135,174		171,393		171,393	69,446		(33,227)				0001
1 YR SPX CALL OPTION #3527	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021		36,026,030	3,451		2,884,977		4,852,291		4,852,291	2,676,470		(709,156)				0001
1 YR SPX CALL SPREAD OPTION #3528	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021		52,540,791	3,344/3,486		1,286,224		1,668,069		1,668,069	698,012		(316,167)				0001
1 YR BEI CALL OPTION #3533	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2021		6,872,141	129		151,066		165,961		165,961	49,075		(34,180)				0001
2 YR BEI CALL OPTION #3534	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2022		2,192,412	127		99,133		105,733		105,733	17,706		(11,106)				0001
1 YR SPX CALL OPTION #3535	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021		32,720,991	3,538		2,641,142		3,677,180		3,677,180	1,633,615		(597,577)				0001
1 YR SPX CALL SPREAD OPTION #3536	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021		42,769,447	3,409/3,560		1,128,679		1,341,048		1,341,048	467,741		(255,372)				0001
1 YR SPX CALL SPREAD OPTION #3553	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021		58,280,267	3,493/3,648		1,424,068		1,831,729		1,831,729	702,022		(294,360)				0001
1 YR SPX CALL OPTION #3554	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2020	10/12/2021		36,225,103	3,617		2,199,698		3,589,213		3,589,213	1,844,201		(454,686)				0001
2 YR BEI CALL OPTION #3555	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2022		1,206,724	127		48,642		58,049		58,049	14,386		(4,979)				0001
1 YR BEI CALL OPTION #3556	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021		7,912,476	130		133,570		178,540		178,540	72,580		(27,609)				0001
2 YR BEI CALL OPTION #3563	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2022		1,159,303	128		44,532		54,916		54,916	14,510		(4,127)				0001
1 YR BEI CALL OPTION #3564	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		7,099,543	129		127,940		180,308		180,308	76,312		(23,944)				0001
1 YR SPX CALL OPTION #3565	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		38,772,735	3,592		2,080,702		4,179,980		4,179,980	2,488,683		(389,405)				0001
1 YR SPX CALL SPREAD OPTION #3566	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		54,318,343	3,455/3,607		1,259,888		1,746,080		1,746,080	721,982		(235,789)				0001
1 YR SPX CALL OPTION #3567	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		37,160,317	3,501		2,127,159		4,867,975		4,867,975	3,097,324		(356,507)				0001
1 YR SPX CALL SPREAD OPTION #3568	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		61,500,935	3,358/3,501		1,392,745		1,994,833		1,994,833	835,509		(233,421)				0001
1 YR BEI CALL OPTION #3569	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		5,896,543	128		117,368		191,299		191,299	93,602		(19,671)				0001

SCHEDULE DB - PART A - SECTION 1

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

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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)
2 YR BEI CALL OPTION #3570	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2022		2,144,494	127		83,492		113,422		113,422	36,859		(6,929)				0001
1 YR SPX CALL OPTION #3574	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/09/2020	11/02/2021		38,609,772	3,506		3,626,154		4,585,926		4,585,926	1,496,605		(536,833)				0001
1 YR SPX CALL SPREAD OPTION #3575	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021		61,549,034	3,381/3,529		1,718,353		1,852,986		1,852,986	389,026		(254,393)				0001
2 YR BEI CALL OPTION #3576	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2022		1,672,439	127		78,273		87,334		87,334	14,799		(5,738)				0001
1 YR BEI CALL OPTION #3577	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021		4,496,362	129		105,042		126,831		126,831	37,340		(15,551)				0001
2 YR BEI CALL OPTION #3579	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2022		1,118,244	128		50,141		51,465		51,465	4,515		(3,190)				0001
1 YR BEI CALL OPTION #3580	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021		8,707,661	130		187,764		198,852		198,852	35,213		(24,126)				0001
1 YR SPX CALL OPTION #3581	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/16/2020	11/09/2021		38,211,410	3,665		2,619,242		3,420,817		3,420,817	1,138,125		(336,551)				0001
1 YR SPX CALL SPREAD OPTION #3582	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021		48,712,058	3,548/3,700		1,213,625		1,379,309		1,379,309	321,624		(155,941)				0001
2 YR BEI CALL OPTION #3596	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2022		2,384,355	129		91,684		102,550		102,550	15,811		(4,946)				0001
1 YR BEI CALL OPTION #3597	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2021		7,682,086	131		137,169		168,813		168,813	46,586		(14,943)				0001
1 YR SPX CALL OPTION #3598	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/23/2020	11/16/2021		49,547,773	3,711		2,753,611		4,113,360		4,113,360	1,659,723		(299,974)				0001
1 YR SPX CALL SPREAD OPTION #3599	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/23/2020	11/16/2021		63,268,970	3,582/3,739		1,534,481		1,835,986		1,835,986	468,669		(167,164)				0001
2 YR BEI CALL OPTION #3600	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2022		11,472,894	128		487,712		531,508		531,508	65,382		(21,586)				0001
1 YR BEI CALL OPTION #3601	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021		5,266,093	130		102,054		121,125		121,125	28,193		(9,122)				0001
1 YR SPX CALL OPTION #3602	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/30/2020	11/23/2021		44,196,585	3,741		2,499,521		3,430,830		3,430,830	1,154,729		(223,421)				0001
1 YR SPX CALL SPREAD OPTION #3603	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021		63,445,352	3,606/3,768		1,591,595		1,828,412		1,828,412	379,083		(142,265)				0001
2 YR BEI CALL OPTION #3604	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2022		1,771,872	128		74,899		79,943		79,943	7,634		(2,590)				0001
1 YR BEI CALL OPTION #3605	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021		7,812,701	131		152,330		175,613		175,613	33,921		(10,638)				0001
1 YR SPX CALL OPTION #3606	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/07/2020	11/30/2021		44,428,734	3,787		2,647,208		3,079,655		3,079,655	617,308		(184,861)				0001
1 YR SPX CALL SPREAD OPTION #3607	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021		47,086,038	3,657/3,822		1,215,608		1,305,338		1,305,338	174,619		(84,889)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
2 YR BEI CALL OPTION #3608	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2022		1,827,653	129		72,272		79,725		79,725	9,252		(1,799)				0001
1 YR BEI CALL OPTION #3609	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		7,643,947	131		135,006		165,569		165,569	37,351		(6,788)				0001
1 YR SPX CALL OPTION #3610	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		47,325,420	3,815		2,615,899		3,120,656		3,120,656	636,282		(131,526)				0001
1 YR SPX CALL SPREAD OPTION #3611	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		48,466,013	3,685/3,846		1,186,905		1,288,686		1,288,686	161,457		(59,677)				0001
2 YR BEI CALL OPTION #3628	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2022		5,134,403	128		223,843		235,987		235,987	15,550		(3,406)				0001
1 YR BEI CALL OPTION #3629	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2021		7,918,814	131		142,409		163,834		163,834	25,800		(4,376)				0001
1 YR SPX CALL OPTION #3630	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/21/2020	12/14/2021		52,169,410	3,821		3,033,108		3,414,868		3,414,868	474,956		(93,196)				0001
1 YR SPX CALL SPREAD OPTION #3631	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/14/2021		61,807,864	3,690/3,853		1,540,504		1,641,647		1,641,647	148,478		(47,334)				0001
1 YR SPX CALL SPREAD OPTION #3632	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021		52,461,252	3,699/3,861		1,355,519		1,359,257		1,359,257	18,884		(15,145)				0001
1 YR SPX CALL OPTION #3633	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/28/2020	12/21/2021		44,853,008	3,842		2,615,613		2,789,654		2,789,654	203,265		(29,225)				0001
2 YR BEI CALL OPTION #3634	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2022		1,582,401	129		66,425		69,071		69,071	3,013		(368)				0001
1 YR BEI CALL OPTION #3635	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021		6,061,131	131		114,969		129,339		129,339	15,658		(1,278)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										4,123,874	203,100,943	(301,417)	486,483,765	XXX	486,483,765	375,886,980		(102,212,763)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										4,123,874	203,100,943	(301,417)	486,483,765	XXX	486,483,765	375,886,980		(102,212,763)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
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										4,123,874	203,100,943	(258,108,927)	1,265,394,537	XXX	1,265,394,537	1,039,179,149		(102,212,763)			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										4,123,874	203,100,943	(258,108,927)	1,265,394,537	XXX	1,265,394,537	1,039,179,149		(102,212,763)			XXX	XXX
21 MO SPX ASIAN CALL OPTION #3177	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	08/16/2021		922,819	2,190	(265,357)			(443,559)		(443,559)	(283,948)		150,109				85/85
29 MO SPX ASIAN CALL OPTION #3178	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	04/14/2022		645,047	2,349	(160,537)			(290,415)		(290,415)	(165,760)		66,167				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(425,894)			(733,974)	XXX	(733,974)	(449,708)		216,276			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(425,894)			(733,974)	XXX	(733,974)	(449,708)		216,276			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														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

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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										(425,894)			(733,974)	XXX	(733,974)	(449,708)		216,276			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										(425,894)			(733,974)	XXX	(733,974)	(449,708)		216,276			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
3M LIB/FIXED INT RATE SWAP #1680	VARIABLE ANNUITY	EXH 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2012	12/05/2022		35,000,000	1.66 (LIB3MO)			289,458	988,352		988,352	1,015,957				243,040		0002
3M LIB/FIXED INT RATE SWAP #1726	VARIABLE ANNUITY	EXH 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	04/15/2043		42,000,000	2.91 (LIB3MO)			814,624	13,135,598		13,135,598	6,659,870				991,711		0002
3M LIB/FIXED INT RATE SWAP #2259	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/26/2016	04/28/2026		8,000,000	1.81 (LIB3MO)			71,030	568,659		568,659	553,499				92,313		0002
6M LIB/FIXED INT RATE SWAP #2833	G73346AR4 RRPF ENGINE LEASING LTD SR SEC FRN SER X	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	06/13/2028		25,000,000	4.52 (LIB6MOA6 1.58)			419,629	4,070,472		4,070,472	1,997,046				341,293		0005
6M LIB/FIXED INT RATE SWAP #2834	G73346AS2 RRPF ENGINE LEASING LTD SR SEC FRN SER Y	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	02/11/2031		25,000,000	4.69 (LIB6MOA6 1.67)			438,753	5,071,460		5,071,460	2,418,509				397,660		0005
3M LIB/FIXED INT RATE SWAP #2837	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000,000	2.77 (LIB3MO)			1,530,555	12,760,818		12,760,818	6,809,329				1,138,901		0002
3M LIB/FIXED INT RATE SWAP #2838	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000	2.77 (LIB3MO)			1,532	12,768		12,768	6,809				1,139		0002
3M LIB/FIXED INT RATE SWAP #2842	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/11/2019	02/13/2026		110,000,000	2.61 (LIB3MO)			1,925,916	12,129,006		12,129,006	6,828,437				1,244,907		0002
3M LIB/FIXED INT RATE SWAP #2861	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/19/2019	02/21/2029		80,000,000	2.69 (LIB3MO)			1,449,348	12,296,502		12,296,502	6,853,097				1,141,784		0002
3M LIB/FIXED INT RATE SWAP #2862	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2026		109,000,000	2.61 (LIB3MO)			1,868,736	12,062,654		12,062,654	6,806,674				1,238,199		0002
3M LIB/FIXED INT RATE SWAP #2867	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/04/2019	03/06/2024		147,000,000	2.59 (LIB3MO)			2,688,893	10,888,470		10,888,470	5,685,732				1,310,862		0002
3M LIB/FIXED INT RATE SWAP #2870	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/11/2019	03/13/2029		80,000,000	2.69 (LIB3MO)			1,562,121	12,343,864		12,343,864	6,877,031				1,145,617		0002
3M LIB/FIXED INT RATE SWAP #2892	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/18/2019	03/20/2039		92,000,000	2.8 (LIB3MO)			1,794,323	23,640,344		23,640,344	12,747,482				1,963,904		0002
FIXED/3M LIB INT RATE SWAP #2914	59833CAC6 MIDWEST CONNECTOR CAPIT CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/02/2019	04/01/2029		30,000,000	LIB3MO 2.12 (4.63)			(448,506)	(4,135,154)		(4,135,154)	(2,620,936)				430,967		0005
FIXED/3M LIB INT RATE SWAP #2915	30216JAC9 EXPORT-IMPORT BK INDIA SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/04/2019	02/01/2028		25,000,000	LIB3MO 1.46 (3.88)			(377,562)	(3,032,098)		(3,032,098)	(2,002,724)				332,848		0005
FIXED/3M LIB INT RATE SWAP #2922	913017CY3 UNITED TECHNOLOGIES CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/09/2019	11/16/2028		25,000,000	LIB3MO 1.8 (4.13)			(356,556)	(3,021,864)		(3,021,864)	(2,144,992)				350,941		0005
FIXED/3M LIB INT RATE SWAP #2923	874060AU0 TAKEDA PHARMACEUTICAL SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/10/2019	11/26/2028		23,000,000	LIB3MO 2.71 (5)			(312,923)	(2,690,571)		(2,690,571)	(1,985,975)				323,426		0005

SCHEDULE DB - PART A - SECTION 1

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

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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)
FIXED/3M LIB INT RATE SWAP #2924	571748BG6 MARSH & MCLENNAN COS INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/10/2019	03/15/2029		20,000,000	LIB3MO 1.98 (4.38)			(325,444)	(2,570,990)		(2,570,990)	(1,749,874)				286,500		0005
FIXED/3M LIB INT RATE SWAP #2925	200340AT4 COMERICA INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	02/01/2029		20,000,000	LIB3MO 1.56 (4)			(305,903)	(2,628,159)		(2,628,159)	(1,732,256)				284,485		0005
FIXED/3M LIB INT RATE SWAP #2926	980236AQ6 WOODSIDE FINANCE LTD CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	03/04/2029		20,000,000	LIB3MO 2.01 (4.5)			(326,722)	(2,710,752)		(2,710,752)	(1,740,383)				285,973		0005
FIXED/3M LIB INT RATE SWAP #2927	524660AZ0 LEGGETT & PLATT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	03/15/2029		20,000,000	LIB3MO 1.91 (4.4)			(343,966)	(2,720,624)		(2,720,624)	(1,742,930)				286,500		0005
FIXED/3M LIB INT RATE SWAP #2928	74949LAC6 RELX CAPITAL INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	03/18/2029		20,000,000	LIB3MO 1.5 (4)			(339,166)	(2,754,502)		(2,754,502)	(1,740,679)				286,643		0005
FIXED/3M LIB INT RATE SWAP #2929	482480AG5 KLA-TENCOR CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/12/2019	03/15/2029		20,000,000	LIB3MO 1.55 (4.1)			(357,166)	(2,826,403)		(2,826,403)	(1,736,973)				286,500		0005
FIXED/3M LIB INT RATE SWAP #2944	07274NAL7 BAYER US FINANCE II LLC CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	12/15/2028		20,000,000	LIB3MO 1.92 (4.38)			(337,542)	(2,625,943)		(2,625,943)	(1,716,030)				282,164		0005
FIXED/3M LIB INT RATE SWAP #2945	29278NAG8 ENERGY TRANSFER OPERATNG CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	04/15/2029		15,000,000	LIB3MO 2.61 (5.25)			(244,293)	(2,226,514)		(2,226,514)	(1,308,865)				215,984		0005
FIXED/3M LIB INT RATE SWAP #2946	048303CH2 ATLANTIC CITY ELEC 1ST MTG	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	10/15/2028		15,000,000	LIB3MO 1.4 (4)			(241,120)	(2,124,777)		(2,124,777)	(1,261,049)				209,390		0005
FIXED/3M LIB INT RATE SWAP #2947	22822VAL5 CROWN CASTLE INTL CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	02/15/2029		15,000,000	LIB3MO 1.77 (4.3)			(244,869)	(2,076,540)		(2,076,540)	(1,298,239)				213,868		0005
FIXED/3M LIB INT RATE SWAP #2949	29587#AT3 ERNST & YOUNG U.S. LLP SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	12/10/2028		25,000,000	LIB3MO 1.95 (4.39)			(414,211)	(3,242,624)		(3,242,624)	(2,144,712)				352,401		0005
FIXED/3M LIB INT RATE SWAP #2950	19108#AA5 COCA-COLA BEVERAGES FL SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	03/07/2028		20,000,000	LIB3MO 1.29 (3.81)			(347,242)	(2,601,218)		(2,601,218)	(1,603,217)				268,073		0005
FIXED/3M LIB INT RATE SWAP #2951	030288B*4 AMERICAN TRANS SYS INC SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/18/2019	10/01/2030		13,000,000	LIB3MO 1.71 (4.32)			(208,957)	(2,080,556)		(2,080,556)	(1,240,886)				203,027		0005
FIXED/3M LIB INT RATE SWAP #2952	13215#AA8 CAMBRIDGE ASSOCIATES, LLC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/18/2019	08/03/2028		13,000,000	LIB3MO 2.46 (4.91)			(200,288)	(1,653,223)		(1,653,223)	(1,085,634)				179,128		0005
FIXED/3M LIB INT RATE SWAP #2955	49456BAP6 KINDER MORGAN INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	03/01/2028		15,000,000	LIB3MO 1.79 (4.3)			(237,675)	(1,921,934)		(1,921,934)	(1,204,551)				200,824		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DOWDUPONT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	11/15/2028		30,000,000	LIB3MO 2.33 (4.73)			(447,962)	(3,763,665)		(3,763,665)	(2,569,099)				421,055		0005
FIXED/3M LIB INT RATE SWAP #2957	2567464H1 DOLLAR TREE INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	05/15/2028		20,000,000	LIB3MO 1.84 (4.2)			(293,620)	(2,389,678)		(2,389,678)	(1,646,734)				271,576		0005
FIXED/3M LIB INT RATE SWAP #2958	5128074U2 LAM RESEARCH CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.44 (4)			(269,497)	(2,132,700)		(2,132,700)	(1,301,876)				214,875		0005
FIXED/3M LIB INT RATE SWAP #2959	59523UAQ0 MID-AMERICA APARTMENTS SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.39 (3.95)			(270,231)	(2,138,534)		(2,138,534)	(1,301,478)				214,875		0005
FIXED/3M LIB INT RATE SWAP #2960	609207AM7 MONDELEZ INTL SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	05/07/2028		15,000,000	LIB3MO 1.77 (4.13)			(222,581)	(1,785,740)		(1,785,740)	(1,233,277)				203,379		0005
FIXED/3M LIB INT RATE SWAP #2961	682680AU7 ONEOK INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	07/15/2028		15,000,000	LIB3MO 2.09 (4.55)			(217,755)	(1,913,017)		(1,913,017)	(1,246,494)				205,977		0005
3M LIB/FIXED INT RATE SWAP #3152	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/30/2019	11/01/2039		16,000,000	1.9 (LIB3MO)			162,270	1,668,906		1,668,906	2,109,834				347,301		0002
3M LIB/FIXED INT RATE SWAP #3153	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/30/2019	11/01/2049		6,000,000	1.93 (LIB3MO)			61,266	782,119		782,119	1,007,089				161,150		0002
3M LIB/FIXED INT RATE SWAP #3182	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/13/2019	11/15/2039		225,000,000	1.94 (LIB3MO)			2,416,512	25,055,479		25,055,479	29,796,574				4,888,890		0002
3M LIB/FIXED INT RATE SWAP #3183	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.79 (LIB3MO)			951,725	8,530,793		8,530,793	9,508,263				1,534,618		0002

SCHEDULE DB - PART A - SECTION 1

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

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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)
3M LIB/FIXED INT RATE SWAP #3184	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.8 (LIB3MO)			959,965	8,602,647		8,602,647	9,505,906				1,534,618		0002
3M LIB/FIXED INT RATE SWAP #3201	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/18/2019	11/20/2039		5,000,000	1.88 (LIB3MO)			50,083	501,848		501,848	658,910				108,681		0002
3M LIB/FIXED INT RATE SWAP #3212	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/06/2019	12/10/2039		3,000,000	1.95 (LIB3MO)			35,937	337,954		337,954	398,085				65,303		0002
3M LIB/FIXED INT RATE SWAP #3262	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/15/2020	01/17/2040		4,000,000	1.93 (LIB3MO)			39,241	442,880		442,880	442,880				87,310		0002
3M LIB/FIXED INT RATE SWAP #3267	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/24/2020	01/28/2040		3,000,000	1.82 (LIB3MO)			26,998	270,594		270,594	270,594				65,534		0002
3M LIB/FIXED INT RATE SWAP #3274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	02/03/2020	02/05/2040		4,500,000	1.66 (LIB3MO)			37,292	278,913		278,913	278,913				98,358		0002
3M LIB/FIXED INT RATE SWAP #3299	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	02/18/2020	02/20/2040		3,000,000	1.66 (LIB3MO)			24,728	187,535		187,535	187,535				65,642		0002
3M LIB/FIXED INT RATE SWAP #3308	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/02/2020	03/04/2040		7,500,000	1.24 (LIB3MO)			40,531	(84,797)		(84,797)	(84,797)				164,258		0002
3M LIB/FIXED INT RATE SWAP #3360	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/20/2020	04/22/2040		14,000,000	0.86 (LIB3MO)			29,084	(1,131,160)		(1,131,160)	(1,131,160)				307,686		0002
3M LIB/FIXED INT RATE SWAP #3367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/30/2020	05/04/2040		6,500,000	0.77 (LIB3MO)			17,078	(634,498)		(634,498)	(634,498)				142,976		0002
3M LIB/FIXED INT RATE SWAP #3373	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	05/12/2020	05/14/2040		6,000,000	0.84 (LIB3MO)			19,588	(502,589)		(502,589)	(502,589)				132,071		0002
3M LIB/FIXED INT RATE SWAP #3398	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	06/02/2020	06/04/2040		6,500,000	0.94 (LIB3MO)			24,237	(438,853)		(438,853)	(438,853)				143,289		0002
3M LIB/FIXED INT RATE SWAP #3529	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/05/2020	10/07/2030		140,000,000	0.79 (LIB3MO)			185,016	(1,612,284)		(1,612,284)	(1,612,284)				2,188,281		0002
3M LIB/FIXED INT RATE SWAP #3530	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/05/2020	10/07/2040		15,000,000	1.14 (LIB3MO)			32,030	(491,632)		(491,632)	(491,632)				333,567		0002
3M LIB/FIXED INT RATE SWAP #3531	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/05/2020	10/07/2050		55,000,000	1.21 (LIB3MO)			126,281	(2,831,592)		(2,831,592)	(2,831,592)				1,500,863		0002
3M LIB/FIXED INT RATE SWAP #3537	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/13/2020	10/15/2025		135,000,000	0.39 (LIB3MO)			41,578	(143,747)		(143,747)	(143,747)				1,477,584		0002
3M LIB/FIXED INT RATE SWAP #3571	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/03/2020	11/05/2030		50,000,000	0.89 (LIB3MO)			51,562	(131,286)		(131,286)	(131,286)				784,700		0002
3M LIB/FIXED INT RATE SWAP #3572	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/09/2020	11/12/2050		85,000,000	1.42 (LIB3MO)			138,924	182,154		182,154	182,154				2,323,352		0002
3M LIB/FIXED INT RATE SWAP #3573	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/09/2020	11/12/2050		25,000,000	1.42 (LIB3MO)			41,055	90,497		90,497	90,497				683,339		0002
3M LIB/FIXED INT RATE SWAP #3578	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	11/10/2020	11/12/2050		60,000,000	1.4 (LIB3MO)			96,698	(129,994)		(129,994)	(129,994)				1,640,013		0002
SPV FIXED/3M LIB INT RATE SWAP #527	FA HEDGE	EXH 7	Interest Rate	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/20/2002	02/05/2021		25,312,500	LIB3MO 0.48 (6.15)			(1,215,761)	(129,064)		(129,064)	931,434				39,748		0002
SPV FIXED/3M LIB INT RATE SWAP #694	FA HEDGE	EXH 7	Interest Rate	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/18/2004	02/05/2021		8,937,000	LIB3MO (5.06)			(376,025)	(40,716)		(40,716)	276,587				14,034		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												11,181,054	94,831,294	XXX	94,831,294	71,412,432				38,895,875	XXX	XXX
ML FIXED CAD/FIXED USD CURR SWAP #1031	MORTGAGE LOAN #207630501	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	11/15/2007	12/01/2027		26,203,178	8.86 (8.82)				7,836,805		7,836,805	(19,647)	(1,132,782)			344,663		0004
ML FIXED GBP/FIXED USD CURR SWAP #1755	MORTGAGE LOAN #213210101	B 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/06/2013	07/25/2023		195,602,794	4.75 (4.3)			(31,895)	26,084,186		26,084,186	2,931,021	(5,459,810)			1,566,162		0004
YOPLAIT PP FIXED EUR/USD CURR SWAP#1913	F9876*-AA-4 YOPLAIT SAS SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/20/2014	06/24/2021		31,510,000	3.4 (2.2)			488,487	3,515,242		3,515,242	326,869	(2,309,106)			109,092		0004
HALLET HILL FIX AUD/USD CURR SWAP#2061	Q4436#-AB-0 HALLETT HILL NO 2 PTY SER B GTD SR SEC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		10,386,772	3.85 (4.88)			(29,730)	(675,771)		(675,771)	67,243	(958,348)			132,308		0004
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		35,383,409	4.25 (3.87)			14	(3,462,581)		(3,462,581)	(381,955)	(726,911)			265,335		0004

SCHEDULE DB - PART A - SECTION 1

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DANISH CROWN FIX EUR/FIX USD CURR #2260	K21628AG1 DANISH CROWN SER E SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			306,389	(894,511)		(894,511)	656,163	(1,505,939)			197,832		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8 YORKSHIRE WTR SVC SEC SR A9	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			108,575	(278,724)		(278,724)	2,736	(326,089)			172,024		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100G*5 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			596,658	(2,752,479)		(2,752,479)	1,288,105	(3,011,878)			399,243		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100G83 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			190,316	(1,060,287)		(1,060,287)	364,262	(1,003,959)			154,236		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5 BRITVIC PLC SER F SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			56,579	(1,988,021)		(1,988,021)	(137,275)	(407,611)			204,313		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3 LITTELFUSE NETHERLAND CV SER B SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			431,932	(2,886,953)		(2,886,953)	619,519	(2,108,314)			313,226		0004
ML FIXED CAD/FIXED USD CURR SWAP #2452	MORTGAGE LOAN #217620101	B 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		157,698,016	5.42 (5.28)			(82)	(8,816,986)		(8,816,986)	(4,120,168)	(3,379,753)			2,688,987		0004
LEKKERLAND FIX EUR/FIX USD CURR #2467	N5224#AH3 LEKKERLAND FIN SR NT SER C	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			642,069	(2,099,235)		(2,099,235)	1,191,738	(3,011,878)			430,861		0004
TIMKEN FIX EUR/FIX USD CURR #2505	887389E89 THE TIMKEN COMPANY SENIOR NOTES	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			251,075	(46,541)		(46,541)	486,654	(1,104,355)			167,166		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			78,491	(14,410)		(14,410)	41,138	(203,806)			98,702		0004
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			652,579	(473,791)		(473,791)	(235,287)	(1,630,444)			913,816		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D81 GENUINE PARTS CO SER K SR NT DUE 2027	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			751,238	293,461		293,461	1,314,409	(3,011,878)			461,840		0004
SANCTUARY FIX GBP/FIX USD CURR #2609	G7997@AJ0 SANCTUARY HOUSING SR UNSEC NT SER 2018A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	02/28/2028		28,360,000	3.93 (2.54)			438,120	2,875,637		2,875,637	436,739	(815,222)			379,547		0004
THAMES WATER FIX GBP/FIX USD CURR #2610	G8781@AD1 THAMES WATER GTD SR SEC SER 6	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	04/24/2028		14,227,000	3.82 (2.45)			220,138	1,487,406		1,487,406	220,381	(407,611)			192,430		0004
THAMES WATER FIX GBP/FIX USD CURR #2611	G8781@AE9 THAMES WATER GTD SR SEC SER 7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	03/22/2030		14,225,000	3.93 (2.55)			221,578	1,564,226		1,564,226	163,524	(407,611)			216,054		0004
THAMES WATER FIX GBP/FIX USD CURR #2612	G8781@AF6 THAMES WATER GTD SR SEC SER 8	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	03/22/2033		7,113,500	4.03 (2.62)			113,320	826,374		826,374	30,379	(203,806)			124,385		0004
BRITVIC FIX GBP/FIX USD CURR #2627	G1591#BC5 BRITVIC PLC SR NT SER I GBP GTD	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/22/2018	06/19/2028		11,144,000	4.12 (2.66)			185,584	973,473		973,473	145,366	(326,089)			152,303		0004
PORTERBROOK FIX GBP/FIX USD CURR #2721	G7178*AE4 PORTERBROOK RAIL FIN LTD SER A SR SEC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/07/2018	04/16/2028		16,499,775	13.87 (12.42)			318,734	(300,522)		(300,522)	61,114	(448,531)			222,837		0004
SEVERN FIX GBP/FIX USD CURR #2722	G8056*AJ8 SEVERN TRENT WATER LTD GTD SR SEC SER C	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/07/2018	11/07/2033		28,461,400	4.45 (2.95)			433,077	(73,456)		(73,456)	(325,319)	(896,744)			510,330		0004
QUADGAS FIX GBP/FIX USD CURR #2737	G7304*AF8 QUADGAS FIN PLC GTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		12,672,000	4.97 (3.42)			189,808	(420,151)		(420,151)	(185,033)	(407,611)			225,541		0004
SES WATER FIX GBP/FIX USD CURR #2761	G29038AA3 EAST SURREY HOLDINGS LTD SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/18/2018	10/20/2025		47,350,800	4.81 (3.22)			799,629	607,285		607,285	528,259	(1,467,400)			518,998		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2763	PPE06CYE4 EDINBURGH AIRPORT LTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		11,348,921	4.77 (3.25)			171,168	103,485		103,485	75,953	(354,696)			158,451		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2769	G66556AB2 NORTHERN GAS NETWORKS LTD SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		33,050,000	4.4 (2.97)			486,440	750,598		750,598	59,152	(1,019,028)			523,425		0004

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)
ANGLIAN WATER FIX GBP/FIX USD CURR #2770	G0369@BC9 ANGLIAN WATER SVC SR NT GREEN SER B	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	02/06/2031		33,050,000	4.41 (3)			457,089	682,239		682,239	52,932	(1,019,028)			525,351		0004
TENNET FIX EUR/FIX USD CURR #2786	N8505#AB0 TENNET HLDG B.V. SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		45,628,000	4.29 (1.83)			1,102,747	99,501		99,501	1,063,661	(4,015,837)			724,007		0004
NETWORK HOMES FIX GBP/FIX USD CURR#2803	G6428#AB6 NETWORK HOMES LTD SR NT SER B	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/21/2018	01/17/2034		31,957,500	5.11 (3.52)			504,287	(549,317)		(549,317)	(485,869)	(1,019,028)			577,335		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2835	PPE080RZ7 EDINBURGH AIRPORT LTD SR SEC TR 2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		11,369,806	4.77 (3.45)			149,526	(54,005)		(54,005)	85,697	(354,696)			158,743		0004
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0 CADENT FINANCE PLC GTD SR NT SER 3	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			170,832	(327,062)		(327,062)	(184,239)	(407,611)			233,044		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8 CADENT FINANCE PLC GTD SR NT SER 4	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			343,077	(819,469)		(819,469)	(827,446)	(774,461)			519,845		0004
UNIV LEICESTER FIX GBP/FIX USD CURR#2868	G9310@AB3 UNIVERSITY OF LEICESTER SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/07/2019	04/05/2049		32,755,000	4.87 (3.25)			558,602	(887,005)		(887,005)	(2,544,848)	(1,019,028)			870,930		0004
SSP FIX EUR/FIX USD CURR #2893	G8401*AN1 SSP FINANCING LT SR NT SER D	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/19/2019	07/15/2031		11,347,000	4.46 (2.11)			259,225	(219,888)		(219,888)	219,756	(1,003,959)			184,214		0004
REAL MADRID FIX EUR/FIX USD CURR #2901	L8749#AA0 STADIUM FINANCE SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		13,556,400	4.27 (2.22)			252,377	(1,216,413)		(1,216,413)	(628,216)	(1,204,751)			362,474		0004
ELIS SA FIX EUR/FIX USD CURR #2907	F2977#AA3 ELIS SA SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		56,130,000	5.12 (2.7)			1,312,227	(2,015,248)		(2,015,248)	1,511,541	(5,019,796)			809,412		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0 BONDUELLE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			1,362,092	(994,124)		(994,124)	1,255,029	(3,513,857)			567,334		0004
REALTY INCOME FIX GBP/FIX USD CURR#2967	756109A*5 REALTY INCOME CORPORATION SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		49,476,000	3.94 (2.73)			617,073	(1,439,460)		(1,439,460)	(637,629)	(1,548,922)			905,467		0004
HEATHROW FIN FIX GBP/FIX USD CURR#2969	BLA03T002 HEATHROW FINANCE PLC TL	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2019	05/02/2031		24,185,727	6.66 (5.3)			294,474	(871,035)		(871,035)	(110,893)	(763,032)			388,851		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1 ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			130,862	(145,995)		(145,995)	171,698	(501,980)			81,346		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2984	N6587*AB9 ALLIANCE AUTOMOTIVE NL HLDG SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	06/02/2031		8,970,400	4.05 (1.74)			201,553	(303,452)		(303,452)	183,997	(803,167)			144,815		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7 ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			239,466	(559,460)		(559,460)	50,972	(1,003,959)			205,418		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2987	59156RBX5 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2034		10,051,170	4.37 (1.19)			315,481	1,293,847		1,293,847	1,037,328	(525,772)			183,967		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2988	59156RBY3 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2039		10,052,088	4.61 (1.39)			318,576	1,693,833		1,693,833	1,268,690	(525,772)			215,609		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2992	G6655@AC0 NORTHERN GAS NETWORKS SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			184,798	(1,261,915)		(1,261,915)	(585,957)	(489,133)			326,627		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6 CORNING INC SR NT	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			658,594	2,115,696		2,115,696	2,246,727	(1,290,532)			415,602		0004

SCHEDULE DB - PART A - SECTION 1

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

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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)
ONE HOUSING FIX GBP/FIX USD CURR #3062	G7000#AA2 ONE HOUSING GRP SR NT SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2029		18,204,000	3.66 (2.69)			148,394	(2,372,008)		(2,372,008)	(40,646)	(611,417)			270,848		0004
ONE HOUSING FIX GBP/FIX USD CURR #3063	G7000#AB0 ONE HOUSING GRP SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2031		18,204,000	3.88 (2.87)			152,879	(2,580,759)		(2,580,759)	(202,911)	(611,417)			299,880		0004
TOTTENHAM FIX GBP/FIX USD CURR#3083	G9000#AD2 TOTTENHAM HOTSPUR STADIUM LTD SR NT SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		42,479,500	3.97 (2.79)			414,263	(8,041,410)		(8,041,410)	(1,659,884)	(1,426,639)			1,145,145		0004
PORT OF DARWIN FIX AUD/FIX USD CURR#3097	BLA041BH6 LANDBRIDGE PORT OPERATIONS PTY A1	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		29,201,750	3.88 (3.79)			(39,734)	(3,753,735)		(3,753,735)	(120,224)	(2,874,447)			426,815		0004
FORTINI FIX EUR/FIX USD CURR #3118	XS2055747518 FORTINI INVESTMENT SR SEC (Q-ENERGY)	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2019	12/31/2038		11,466,663	9.27 (7.03)			214,583	(899,678)		(899,678)	114,668	(1,027,135)			243,319		0004
RADIUS HOUSING FIX GBP/FIX USD CURR#3144	G7349#AA2 RADIUS HOUSING ASSOCIATION LTD SEC SER A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/16/2019	01/16/2035		9,624,750	3.28 (2.37)			81,230	(828,776)		(828,776)	(493,170)	(305,708)			180,397		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B86 BRUKER CORP SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			433,642	(1,377,147)		(1,377,147)	1,133,140	(1,807,548)			284,731		0004
PROJECT SPICE FIX SEK/FIX USD CURR #3233	W7000#AA4 NORDION ENERGI AB SEC	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		29,841,202	3.5 (2.2)			328,645	(3,110,659)		(3,110,659)	933,435	(4,134,478)			449,318		0004
SEMPERIAN FIX GBP/FIX USD CURR #3271	G8059#AB8 SEMPERIAN PPP INV PRT LTD TL1	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		14,994,876	4.06 (3.16)			124,804	(776,095)		(776,095)	(192,944)	(583,151)			302,301		0004
ATLANTICA FIX EUR/FIX USD CURR #3276	G0488*AA2 ATLANTICA YIELD PLC SECURED NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/06/2020	06/22/2026		43,876,000	4 (1.96)			628,615	(3,652,516)		(3,652,516)	1,335,398	(4,987,914)			513,401		0004
BRITVIC FIX GBP/FIX USD CURR #3280	G1591#BG6 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)			63,666	(663,627)		(663,627)	(9,691)	(653,936)			199,164		0004
BRITVIC FIX GBP/FIX USD CURR #3281	G1591#BH4 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)			32,831	(393,514)		(393,514)	(66,546)	(326,968)			109,707		0004
BHPA FIX GBP/FIX USD CURR #3300	G0691*AD9 BPHA LTD SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/20/2020	03/27/2035		38,610,000	3.34 (2.5)			212,854	(3,684,285)		(3,684,285)	(1,299,478)	(2,384,807)			728,590		0004
CRANFIELD FIX GBP/FIX USD CURR #3303	G2554#AC9 CRANFIELD UNIVERITY SER C SR NT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2020	03/05/2040		12,951,000	3.36 (2.49)			82,238	(1,567,966)		(1,567,966)	(854,030)	(713,936)			283,661		0004
CRANFIELD FIX GBP/FIX USD CURR #3304	G2554#AD7 CRANFIELD UNIVERSITY SER D SR NT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2020	03/03/2045		38,853,000	3.54 (2.6)			267,765	(5,883,160)		(5,883,160)	(3,741,353)	(2,141,807)			955,387		0004
Q-ENERGY FIX EUR/FIX USD CURR #3317	XS2138314534 FORTINI INVS SA SR SEC SER	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2020	12/31/2038		1,762,205	8.23 (6.79)			13,029	(179,318)		(179,318)	(28,857)	(150,461)			37,393		0004
KINGSPAN FIX EUR/FIX USD CURR #3494	G5264#AM1 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		30,942,600	2.82 (1.59)			20,421	(1,838,102)		(1,838,102)	(1,019,158)	(818,944)			488,038		0004
KINGSPAN FIX EUR/FIX USD CURR #3495	G5264#AN9 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)			12,917	(1,354,437)		(1,354,437)	(850,471)	(503,966)			329,245		0004
VTG FIX EUR/FIX USD CURR #3522	L96198AA7 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2032		15,842,250	2.77 (1.45)			35,017	(1,254,751)		(1,254,751)	(605,430)	(649,321)			272,510		0004
VTG FIX EUR/FIX USD CURR #3523	L96198AB5 VTG FINANCE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		12,325,950	3.08 (1.7)			28,342	(1,158,514)		(1,158,514)	(657,687)	(500,827)			237,379		0004
VTG FIX EUR/FIX USD CURR #3524	L96198AC3 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2040		21,121,200	3.47 (1.98)			52,067	(2,547,539)		(2,547,539)	(1,679,978)	(867,561)			470,404		0004
TEC HEDLAND FIX AUD/FIX USD CURR #3532	Q8806@AA7 TEC HEDLAND PTY LTD SEC NTS DUE 2042	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2020	06/30/2042		53,670,000	3.75 (4.07)			(65,158)	(5,138,733)		(5,138,733)	(1,111,987)	(4,026,746)			1,244,565		0004

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)
ABP FIX GBP/FIX USD CURR #3626	G2962#AC5 ABP FOODS UNLIMITED GBP SR NT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2020	01/21/2033		24,444,000	2.82 (2.1)				(354,252)		(354,252)	(201,367)	(152,885)			424,541		0004
ABP FIX EUR/FIX USD CURR #3627	G2962#AB7 ABP FOODS UNLIMITED EUR SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2031		11,025,000	2.73 (1.24)				(2,738)		(2,738)	(33,357)	30,619			174,869		0004
ML FIXED CAD/FIXED USD CURR SWAP #559	MORTGAGE LOAN #004091211	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		1,169,740	9.97 (10.3)				(286,909)		(286,909)	23,818	85,498			7,160		0004
ML FIXED CAD/FIXED USD CURR SWAP #560	MORTGAGE LOAN #004091112	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		1,462,175	9.97 (10.3)				(358,636)		(358,636)	29,772	106,873			8,950		0004
ML FIXED CAD/FIXED USD CURR SWAP #628	MORTGAGE LOAN #004095414, 004095513, 004095612	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/02/2003	09/01/2023		6,389,062	8.95 (9.61)				(881,901)		(881,901)	120,569	(82,709)			52,184		0004
ML FIXED CAD/FIXED USD CURR SWAP #633	MORTGAGE LOAN #004091229	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/10/2003	07/01/2022		331,064	9.25 (9.94)				(58,293)		(58,293)	13,658	5,270			2,026		0004
SPV 3M LIB/3M EURIB EUR CURR SWAP #663	FA HEDGE	EXH 7	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/05/2004	02/05/2021		34,249,500	EURIBOR3MO 0.43 (LIB3MO 0.42)			(431,042)	(1,262,393)		(1,262,393)	(10,231)	2,710,690			53,781		0003
ML FIXED CAD/FIXED USD CURR SWAP #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2004	07/01/2024		3,333,462	9.17 (9.5)				(238,532)		(238,532)	6,234	(65,706)			31,188		0004
ML FIXED CAD/FIXED USD CURR SWAP #845	MORTGAGE LOAN #205630201	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/13/2005	03/01/2026		22,556,158	9.03 (8.73)				3,373,267		3,373,267	(240,115)	(798,327)			256,365		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		6,735,804	9.27 (8.85)				1,124,341		1,124,341	(77,123)	(214,457)			83,116		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												20,315,518	(37,107,748)	XXX	(37,107,748)	(2,736,974)	(95,335,799)			30,810,876	XXX	XXX
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3084	VARIABLE ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021		3,058,463	LIB1MO 0.52 (7,689)			(210,995)	16,281		16,281	8,507				12,374		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3085	VARIABLE ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021		108,222,521	LIB1MO 0.52 (7,689)			(7,465,985)	576,093		576,093	301,001				437,865		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3089	VARIABLE ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021		1,788,657	LIB1MO 0.52 (7,763)			(100,836)	(83,455)		(83,455)	(23,184)				7,297		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3090	VARIABLE ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021		26,829,843	LIB1MO 0.52 (7,763)			(1,526,007)	(1,251,832)		(1,251,832)	(347,785)				109,456		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(9,303,823)	(742,913)	XXX	(742,913)	(61,461)				566,992	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												22,192,748	56,980,633	XXX	56,980,633	68,613,997	(95,335,799)			70,273,743	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												11,181,054	94,831,294	XXX	94,831,294	71,412,432				38,895,875	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												20,315,518	(37,107,748)	XXX	(37,107,748)	(2,736,974)	(95,335,799)			30,810,876	XXX	XXX
1389999999. Total Swaps - Total Return												(9,303,823)	(742,913)	XXX	(742,913)	(61,461)				566,992	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												22,192,748	56,980,633	XXX	56,980,633	68,613,997	(95,335,799)			70,273,743	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										(425,894)		(257,807,510)	778,176,798	XXX	778,176,798	662,842,461		216,276			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										4,123,874	203,100,943	21,891,331	543,464,398	XXX	543,464,398	444,500,977	(95,335,799)	(102,212,763)		70,273,743	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														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)
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										3,697,980	203,100,943	(235,916,179)	1,321,641,196	XXX	1,321,641,196	1,107,343,438	(95,335,799)	(101,996,487)		70,273,743	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability
0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

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)
5 YR SPX ASIAN CALL OPTION #2035 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2015	01/14/2020	01/14/2020	MATURITY		14,089,992	2,011			6,676,366	(16,991)			(6,625,545)			6,676,366			85/85
5 YR SPX ASIAN CALL OPTION #2046 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/17/2015	02/14/2020	02/14/2020	MATURITY		6,549,994	2,100			2,859,121	(28,836)			(2,774,506)			2,859,121			85/85
5 YR SPX ASIAN CALL OPTION #2060 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2015	03/16/2020	03/16/2020	MATURITY		4,470,001	2,081			1,934,679	(31,357)			(2,014,049)			1,934,679			85/85
5 YR SPX ASIAN CALL OPTION #2077 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2015	04/14/2020	04/14/2020	MATURITY		7,179,992	2,096			3,018,698	(68,166)			(3,234,690)			3,018,698			85/85
5 YR SPX ASIAN CALL OPTION #2090 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/14/2020	05/14/2020	MATURITY		5,689,999	2,121			2,300,052	(72,356)			(2,533,335)			2,300,052			85/85
5 YR SPX ASIAN CALL OPTION #2102 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/15/2015	06/15/2020	06/15/2020	MATURITY		5,190,001	2,084			2,263,419	(82,519)			(2,495,550)			2,263,419			85/85
5 YR SPX ASIAN CALL OPTION #2117 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2015	07/14/2020	07/14/2020	MATURITY		4,870,008	2,109			2,077,809	(85,391)			(2,289,061)			2,077,809			85/85
5 YR SPX ASIAN CALL OPTION #2131 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2015	08/14/2020	08/14/2020	MATURITY		10,409,992	2,092			4,785,847	(211,004)			(5,149,426)			4,785,847			85/85
5 YR SPX ASIAN CALL OPTION #2153 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2015	09/14/2020	09/14/2020	MATURITY		6,750,004	1,953			3,913,069	(160,167)			(4,098,198)			3,913,069			85/85
5 YR SPX ASIAN CALL OPTION #2173 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2015	10/14/2020	10/14/2020	MATURITY		7,189,993	1,994			4,090,415	(176,389)			(4,193,933)			4,090,415			85/85
5 YR SPX ASIAN CALL OPTION #2191 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2015	11/16/2020	11/16/2020	MATURITY		5,549,998	2,053			3,026,864	(161,932)			(2,986,435)			3,026,864			85/85
5 YR SPX ASIAN CALL OPTION #2192 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2015	11/16/2020	11/16/2020	MATURITY		2,750,002	2,158			1,359,552	(68,278)			(1,352,723)			1,359,552			85/85
5 YR SPX ASIAN CALL OPTION #2205 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2015	12/14/2020	12/14/2020	MATURITY		7,180,010	2,022			4,222,284	(232,065)			(4,022,601)			4,222,284			85/85
2 YR SPX CALL SPREAD OPTION #2606 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/16/2018	01/14/2020	01/14/2020	MATURITY		25,399,995	2,776/3,609			4,635,804	(41,501)			(4,127,131)			4,635,804			85/85
2 YR SPX CALL SPREAD OPTION #2625 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2020	02/14/2020	MATURITY		19,359,999	2,699/3,508			4,889,303	(116,574)			(3,736,760)			4,889,303			85/85
2 YR SPX CALL SPREAD OPTION #2649 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2018	03/16/2020	03/16/2020	MATURITY		21,380,011	2,749/3,574				(222,040)			(3,606,670)						85/85
2 YR SPX CALL SPREAD OPTION #2665 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2020	04/14/2020	MATURITY		17,290,010	2,678/3,481			1,086,146	(246,488)			(3,359,242)			1,086,146			85/85
2 YR SPX CALL SPREAD OPTION #2686 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1IIK48MPD4Y2NCUIZ63	05/14/2018	05/14/2020	05/14/2020	MATURITY		17,410,012	2,730/3,549			780,352	(302,229)			(2,997,051)			780,352			85/85
2 YR SPX CALL SPREAD OPTION #2702 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/14/2018	06/15/2020	06/15/2020	MATURITY		20,000,009	2,782/3,617			2,042,057	(444,027)			(2,990,308)			2,042,057			85/85
2 YR SPX CALL SPREAD OPTION #2717 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2018	07/14/2020	07/14/2020	MATURITY		15,919,988	2,798/3,638			2,270,383	(412,217)			(2,259,560)			2,270,383			85/85
2 YR SPX CALL SPREAD OPTION #2735 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/14/2018	08/14/2020	08/14/2020	MATURITY		20,390,004	2,840/3,692			3,825,980	(615,259)			(2,565,219)			3,825,980			85/85
2 YR SPX CALL SPREAD OPTION #2758 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1IIK48MPD4Y2NCUIZ63	09/14/2018	09/14/2020	09/14/2020	MATURITY		21,619,994	2,905/3,776			3,561,630	(739,578)			(2,240,224)			3,561,630			85/85
2 YR SPX CALL SPREAD OPTION #2782 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1IIK48MPD4Y2NCUIZ63	10/15/2018	10/14/2020	10/14/2020	MATURITY		31,370,009	2,751/3,576			8,414,784	(1,248,113)			(4,613,767)			8,414,784			85/85

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)
2 YR SPX CALL SPREAD OPTION #2801 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2018	11/16/2020	11/16/2020	MATURITY		25,049,995	2,702/3,377			6,262,545	(1,083,746)			(3,430,687)			6,262,545			85/85
2 YR SPX CALL SPREAD OPTION #2816 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	12/14/2018	12/14/2020	12/14/2020	MATURITY		22,540,007	2,600/3,250			5,635,023	(981,831)			(3,337,613)			5,635,023			85/85
1 YR HSI CALL SPREAD OPTION #2820 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/14/2019	01/14/2020	01/14/2020	MATURITY		13,517,342	26,298/28,928			1,329,620	(18,487)			(884,944)			1,329,620			85/85
1 YR SX5E CALL SPREAD OPTION #2821 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/14/2020	01/14/2020	MATURITY		13,519,996	3,055/3,361			1,352,008	(15,746)			(1,334,332)			1,352,008			85/85
1 YR SPX CALL SPREAD OPTION #2822 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	MATURITY		400,369,993	2,583/2,822			37,034,003	(648,826)			(36,303,016)			37,034,003			85/85
1 YR SPX CALL SPREAD OPTION #2823 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	01/14/2020	MATURITY		211,819,990	2,583/2,712			10,590,959	(207,468)			(10,361,711)			10,590,959			85/85
1 YR SPX CALL SPREAD OPTION #2824 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/14/2019	01/14/2020	01/14/2020	MATURITY		11,870,011	2,608/2,789			830,888	(14,670)			(814,431)			830,888			85/85
1 YR SPX CALL SPREAD OPTION #2825 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/14/2019	01/14/2020	01/14/2020	MATURITY		1,709,998	2,583/2,796			141,078	(2,528)			(138,247)			141,078			85/85
1 YR SPX CALL SPREAD OPTION #2826 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/14/2019	01/14/2020	01/14/2020	MATURITY		6,009,992	2,600/2,703			240,413	(4,666)			(235,254)			240,413			85/85
1 YR SPX CALL SPREAD OPTION #2827 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/14/2019	01/14/2020	01/14/2020	MATURITY		21,920,006	2,583/2,763			1,534,377	(28,418)			(1,502,748)			1,534,377			85/85
1 YR SPX CALL SPREAD OPTION #2828 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/14/2019	01/14/2020	01/14/2020	MATURITY		17,300,000	2,583/2,899			2,119,252	(33,766)			(2,079,947)			2,119,252			85/85
1 YR SPX CALL OPTION #2829 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2019	01/14/2020	01/14/2020	MATURITY		22,210,007	2,712			4,914,025	(37,491)			(4,436,009)			4,914,025			85/85
1 YR EEM CALL SPREAD OPTION #2830 DUE MAT, NEXT PMT 01/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/14/2019	01/14/2020	01/14/2020	MATURITY		13,520,000	40/44			1,352,000	(21,669)			(1,226,827)			1,352,000			85/85
1 YR HSI CALL SPREAD OPTION #2846 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/14/2019	02/14/2020	02/14/2020	MATURITY		10,985,007	28,432/31,275				(50,188)			(154,298)						85/85
1 YR SX5E CALL SPREAD OPTION #2847 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/14/2019	02/14/2020	02/14/2020	MATURITY		10,860,000	3,183/3,501			1,086,014	(39,929)			(1,002,531)			1,086,014			85/85
1 YR SPX CALL SPREAD OPTION #2848 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2019	02/14/2020	02/14/2020	MATURITY		315,269,990	2,746/3,000			29,162,471	(1,710,237)			(26,278,695)			29,162,471			85/85
1 YR SPX CALL SPREAD OPTION #2849 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2020	02/14/2020	MATURITY		173,089,995	2,746/2,883			8,654,720	(582,151)			(7,823,508)			8,654,720			85/85
1 YR SPX CALL SPREAD OPTION #2850 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2019	02/14/2020	02/14/2020	MATURITY		20,759,998	2,773/2,965			1,453,192	(86,839)			(1,310,904)			1,453,192			85/85
1 YR SPX CALL SPREAD OPTION #2851 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2019	02/14/2020	02/14/2020	MATURITY		1,309,988	2,746/2,972			108,073	(6,554)			(97,530)			108,073			85/85
1 YR SPX CALL SPREAD OPTION #2852 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2019	02/14/2020	02/14/2020	MATURITY		3,260,005	2,764/2,874			130,401	(8,803)			(117,793)			130,401			85/85
1 YR SPX CALL SPREAD OPTION #2853 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2019	02/14/2020	02/14/2020	MATURITY		13,349,986	2,746/2,938			934,494	(59,062)			(844,234)			934,494			85/85
1 YR SPX CALL SPREAD OPTION #2854 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2019	02/14/2020	02/14/2020	MATURITY		18,570,004	2,746/3,082			2,274,812	(119,316)			(2,033,415)			2,274,812			85/85
1 YR SPX CALL OPTION #2855 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2019	02/14/2020	02/14/2020	MATURITY		22,240,001	2,883			4,026,759	(105,631)			(2,792,987)			4,026,759			85/85

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)
1 YR EEM CALL SPREAD OPTION #2856 DUE MAT, NEXT PMT 02/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2019	02/14/2020	02/14/2020	MATURITY		10,860,000	42/46			597,751	(59,435)			(648,697)			597,751			85/85
1 YR HSI CALL SPREAD OPTION #2874 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO WP2 IHZNBB6KS28	03/14/2019	03/16/2020	03/16/2020	MATURITY		9,809,473	28,851/31,737				(74,571)			(102,341)						85/85
1 YR SX5E CALL SPREAD OPTION #2875 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2019	03/16/2020	03/16/2020	MATURITY		9,800,002	3,342/3,676				(61,317)			(731,463)						85/85
1 YR SPX CALL SPREAD OPTION #2876 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/16/2020	03/16/2020	MATURITY		298,059,994	2,808/3,068				(2,770,014)			(22,216,484)						85/85
1 YR SPX CALL SPREAD OPTION #2877 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/16/2020	03/16/2020	MATURITY		140,450,007	2,808/2,949				(812,931)			(5,718,047)						85/85
1 YR SPX CALL SPREAD OPTION #2878 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/16/2020	03/16/2020	MATURITY		8,699,997	2,837/3,033				(62,059)			(492,316)						85/85
1 YR SPX CALL SPREAD OPTION #2879 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/16/2020	03/16/2020	MATURITY		450,003	2,808/3,040				(3,861)			(30,036)						85/85
1 YR SPX CALL SPREAD OPTION #2880 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/16/2020	03/16/2020	MATURITY		3,670,009	2,827/2,940				(16,904)			(119,459)						85/85
1 YR SPX CALL SPREAD OPTION #2881 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/16/2020	03/16/2020	MATURITY		5,270,000	2,808/3,005				(40,062)			(299,458)						85/85
1 YR SPX CALL SPREAD OPTION #2882 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/16/2020	03/16/2020	MATURITY		16,385,009	2,808/3,153				(177,653)			(1,596,458)						85/85
1 YR SPX CALL OPTION #2883 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2019	03/16/2020	03/16/2020	MATURITY		23,729,999	2,949				(173,622)			(2,414,428)						85/85
1 YR EEM CALL SPREAD OPTION #2884 DUE MAT, NEXT PMT 03/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/14/2019	03/16/2020	03/16/2020	MATURITY		9,800,000	42/46				(91,675)			(495,722)						85/85
1 YR HSI CALL SPREAD OPTION #2931 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2019	04/14/2020	04/14/2020	MATURITY		9,240,131	29,811/32,792				(97,149)			(15,155)						85/85
1 YR SX5E CALL SPREAD OPTION #2932 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2019	04/14/2020	04/14/2020	MATURITY		9,239,987	3,450/3,796				(78,193)			(537,393)						85/85
1 YR SPX CALL SPREAD OPTION #2933 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020	04/14/2020	MATURITY		310,429,988	2,906/3,174				(4,002,421)			(19,741,209)						85/85
1 YR SPX CALL SPREAD OPTION #2934 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO WP2 IHZNBB6KS28	04/15/2019	04/14/2020	04/14/2020	MATURITY		200,489,989	2,906/3,051				(1,633,801)			(7,042,372)						85/85
1 YR SPX CALL SPREAD OPTION #2935 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020	04/14/2020	MATURITY		11,850,001	2,935/3,138				(117,838)			(572,849)						85/85
1 YR SPX CALL SPREAD OPTION #2936 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020	04/14/2020	MATURITY		1,000,013	2,906/3,145				(11,996)			(57,119)						85/85
1 YR SPX CALL SPREAD OPTION #2937 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020	04/14/2020	MATURITY		5,209,995	2,925/3,041				(33,698)			(146,244)						85/85
1 YR SPX CALL SPREAD OPTION #2938 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020	04/14/2020	MATURITY		9,840,008	2,906/3,109				(104,579)			(480,560)						85/85
1 YR SPX CALL SPREAD OPTION #2939 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020	04/14/2020	MATURITY		21,239,993	2,906/3,262				(317,727)			(1,718,701)						85/85
1 YR SPX CALL OPTION #2940 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020	04/14/2020	MATURITY		25,359,989	3,051				(242,066)			(1,761,984)						85/85
1 YR EEM CALL SPREAD OPTION #2941 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2019	04/14/2020	04/14/2020	MATURITY		9,240,000	44/48				(120,273)			(267,925)						85/85

SCHEDULE DB - PART A - SECTION 2

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1 YR HSI CALL SPREAD OPTION #2970 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP2IHZNBB6K528	05/14/2019	05/14/2020	05/14/2020	MATURITY		11,136,320	28,122/30,934				(154,935)			(194,497)						85/85
1 YR SX5E CALL SPREAD OPTION #2971 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	05/14/2020	MATURITY		11,140,000	3,364/3,701				(127,252)			(696,056)						85/85
1 YR SPX CALL SPREAD OPTION #2972 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020	05/14/2020	MATURITY		276,679,997	2,834/3,097			1,765,849	(4,700,234)			(17,012,688)			1,765,849			85/85
1 YR SPX CALL SPREAD OPTION #2973 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020	05/14/2020	MATURITY		178,439,998	2,834/2,976			1,138,854	(1,871,719)			(5,941,027)			1,138,854			85/85
1 YR SPX CALL SPREAD OPTION #2974 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020	05/14/2020	MATURITY		35,769,999	2,863/3,061				(466,877)			(1,664,737)						85/85
1 YR SPX CALL SPREAD OPTION #2975 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020	05/14/2020	MATURITY		1,050,007	2,834/3,068			6,701	(16,453)			(57,587)			6,701			85/85
1 YR SPX CALL SPREAD OPTION #2976 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2019	05/14/2020	05/14/2020	MATURITY		6,059,997	2,853/2,967				(50,809)			(161,140)						85/85
1 YR SPX CALL SPREAD OPTION #2977 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2019	05/14/2020	05/14/2020	MATURITY		19,450,005	2,834/3,033			124,135	(269,887)			(905,929)			124,135			85/85
1 YR SPX CALL SPREAD OPTION #2978 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2019	05/14/2020	05/14/2020	MATURITY		28,249,998	2,834/3,182			180,299	(565,756)			(2,284,498)			180,299			85/85
1 YR SPX CALL OPTION #2979 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020	05/14/2020	MATURITY		24,800,010	2,976				(345,032)			(2,319,579)						85/85
1 YR EEM CALL SPREAD OPTION #2980 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2019	05/14/2020	05/14/2020	MATURITY		11,140,000	41/45				(185,167)			(583,195)						85/85
1 YR HSI CALL SPREAD OPTION #3007 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2019	06/15/2020	06/15/2020	MATURITY		10,339,956	27,118/29,830				(172,580)			(289,080)						85/85
1 YR SX5E CALL SPREAD OPTION #3008 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	06/15/2020	MATURITY		10,760,017	3,379/3,717				(151,848)			(613,656)						85/85
1 YR SPX CALL SPREAD OPTION #3009 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2019	06/15/2020	06/15/2020	MATURITY		328,909,994	2,887/3,154			20,462,741	(6,590,568)			(17,902,230)			20,462,741			85/85
1 YR SPX CALL SPREAD OPTION #3010 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2019	06/15/2020	06/15/2020	MATURITY		189,229,991	2,887/3,031			9,461,568	(2,379,451)			(5,542,480)			9,461,568			85/85
1 YR SPX CALL SPREAD OPTION #3011 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP2IHZNBB6K528	06/14/2019	06/15/2020	06/15/2020	MATURITY		16,560,006	2,916/3,118			864,660	(256,170)			(682,651)			864,660			85/85
1 YR SPX CALL SPREAD OPTION #3012 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/15/2020	06/15/2020	MATURITY		2,080,011	2,887/3,125			129,405	(38,762)			(100,849)			129,405			85/85
1 YR SPX CALL SPREAD OPTION #3013 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP2IHZNBB6K528	06/14/2019	06/15/2020	06/15/2020	MATURITY		5,250,002	2,906/3,022			210,002	(52,480)			(123,296)			210,002			85/85
1 YR SPX CALL SPREAD OPTION #3014 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP2IHZNBB6K528	06/14/2019	06/15/2020	06/15/2020	MATURITY		11,440,005	2,887/3,089			711,726	(188,869)			(469,940)			711,726			85/85
1 YR SPX CALL SPREAD OPTION #3015 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP2IHZNBB6K528	06/14/2019	06/15/2020	06/15/2020	MATURITY		24,859,987	2,887/3,241			1,546,634	(583,593)			(1,771,773)			1,546,634			85/85
1 YR SPX CALL OPTION #3016 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/15/2020	06/15/2020	MATURITY		23,190,013	3,031			283,238	(371,318)			(1,805,815)			283,238			85/85
1 YR EEM CALL SPREAD OPTION #3017 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/15/2020	06/15/2020	MATURITY		10,760,000	41/45				(209,278)			(519,151)						85/85
1 YR HSI CALL SPREAD OPTION #3036 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP2IHZNBB6K528	07/15/2019	07/14/2020	07/14/2020	MATURITY		8,566,464	28,555/31,410				(164,300)			(82,541)						85/85

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)
1 YR SX5E CALL SPREAD OPTION #3037 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2019	07/14/2020	07/14/2020	MATURITY		8,579,984	3,502/3,852				(138,890)			(363,342)						85/85
1 YR SPX CALL SPREAD OPTION #3038 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2019	07/14/2020	07/14/2020	MATURITY		323,570,003	3,014/3,293			19,667,749	(7,623,398)			(13,343,689)			19,667,749			85/85
1 YR SPX CALL SPREAD OPTION #3039 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	07/14/2020	MATURITY		215,750,000	3,014/3,165			10,787,500	(3,227,384)			(4,949,879)			10,787,500			85/85
1 YR SPX CALL SPREAD OPTION #3040 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/15/2019	07/14/2020	07/14/2020	MATURITY		10,559,997	3,044/3,255			536,285	(191,816)			(333,144)			536,285			85/85
1 YR SPX CALL SPREAD OPTION #3041 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/14/2020	07/14/2020	MATURITY		1,489,999	3,014/3,263			90,567	(32,717)			(55,353)			90,567			85/85
1 YR SPX CALL SPREAD OPTION #3042 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/15/2019	07/14/2020	07/14/2020	MATURITY		3,419,995	3,035/3,155			136,798	(40,745)			(62,747)			136,798			85/85
1 YR SPX CALL SPREAD OPTION #3043 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/14/2020	07/14/2020	MATURITY		7,529,993	3,014/3,225			457,700	(147,237)			(240,104)			457,700			85/85
1 YR SPX CALL SPREAD OPTION #3044 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2019	07/14/2020	07/14/2020	MATURITY		23,139,997	3,014/3,384			1,406,532	(629,249)			(1,207,855)			1,406,532			85/85
1 YR SPX CALL OPTION #3045 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2019	07/14/2020	07/14/2020	MATURITY		27,580,001	3,165			297,334	(470,031)			(1,192,983)			297,334			85/85
1 YR EEM CALL SPREAD OPTION #3046 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2019	07/14/2020	07/14/2020	MATURITY		8,580,000	43/47			53,862	(203,064)			(260,376)			53,862			85/85
1 YR HSI CALL SPREAD OPTION #3067 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	08/14/2020	MATURITY		10,899,969	25,302/27,833				(252,397)			(444,003)						85/85
1 YR SX5E CALL SPREAD OPTION #3068 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2019	08/14/2020	08/14/2020	MATURITY		11,369,990	3,289/3,618			56,527	(233,091)			(607,409)			56,527			85/85
1 YR SPX CALL SPREAD OPTION #3069 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020	08/14/2020	MATURITY		381,239,994	2,841/3,103			35,265,303	(10,923,047)			(17,365,753)			35,265,303			85/85
1 YR SPX CALL SPREAD OPTION #3070 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020	08/14/2020	MATURITY		221,850,008	2,841/2,983			11,092,500	(3,849,401)			(5,321,252)			11,092,500			85/85
1 YR SPX CALL SPREAD OPTION #3071 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020	08/14/2020	MATURITY		10,479,996	2,869/3,068			733,592	(231,671)			(358,679)			733,592			85/85
1 YR SPX CALL SPREAD OPTION #3072 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020	08/14/2020	MATURITY		2,240,012	2,841/3,075			184,801	(58,923)			(90,381)			184,801			85/85
1 YR SPX CALL SPREAD OPTION #3073 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020	08/14/2020	MATURITY		4,640,006	2,860/2,973			185,610	(64,179)			(89,082)			185,610			85/85
1 YR SPX CALL SPREAD OPTION #3075 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2019	08/14/2020	08/14/2020	MATURITY		38,189,992	2,841/3,189			4,678,274	(1,308,790)			(2,341,651)			4,678,274			85/85
1 YR SPX CALL OPTION #3076 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2020	08/14/2020	MATURITY		30,420,014	2,983			4,178,870	(790,804)			(2,762,351)			4,178,870			85/85
1 YR EEM CALL SPREAD OPTION #3077 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020	08/14/2020	MATURITY		11,370,000	38/42			1,134,065	(313,129)			(562,617)			1,134,065			85/85
1 YR HSI CALL SPREAD OPTION #3101 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6KS28	09/16/2019	09/14/2020	09/14/2020	MATURITY		11,980,100	27,125/29,837				(314,653)			(219,469)						85/85
1 YR SX5E CALL SPREAD OPTION #3102 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/14/2020	09/14/2020	MATURITY		11,980,006	3,518/3,870				(285,894)			(391,800)						85/85
1 YR SPX CALL SPREAD OPTION #3103 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	MATURITY		389,769,996	2,998/3,275			36,053,725	(12,686,478)			(12,720,818)			36,053,725			85/85

SCHEDULE DB - PART A - SECTION 2

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1 YR SPX CALL SPREAD OPTION #3104 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2019	09/14/2020	09/14/2020	MATURITY		181,590,005	2,998/3,148			9,079,621	(3,654,000)			(3,151,738)			9,079,621			85/85
1 YR SPX CALL SPREAD OPTION #3105 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	MATURITY		10,640,000	3,028/3,238			744,800	(266,687)			(263,448)			744,800			85/85
1 YR SPX CALL SPREAD OPTION #3106 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	MATURITY		3,230,002	2,998/3,245			266,475	(97,378)			(93,696)			266,475			85/85
1 YR SPX CALL SPREAD OPTION #3107 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	MATURITY		3,210,006	3,018/3,138			128,391	(51,334)			(44,645)			128,391			85/85
1 YR SPX CALL SPREAD OPTION #3108 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	MATURITY		10,620,003	2,998/3,208			743,410	(283,431)			(259,936)			743,410			85/85
1 YR SPX CALL SPREAD OPTION #3109 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	MATURITY		37,529,992	2,998/3,365			4,597,424	(1,433,533)			(1,617,478)			4,597,424			85/85
1 YR SPX CALL OPTION #3110 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	MATURITY		29,080,002	3,148			2,286,099	(780,207)			(1,339,454)			2,286,099			85/85
1 YR EEM CALL SPREAD OPTION #3111 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	MATURITY		11,980,000	42/46			857,552	(379,766)			(341,977)			857,552			85/85
1 YR HSI CALL SPREAD OPTION #3130 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020	10/14/2020	MATURITY		10,810,041	26,522/29,174				(317,876)			(228,653)						85/85
1 YR SX5E CALL SPREAD OPTION #3131 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020	10/14/2020	MATURITY		10,809,999	3,556/3,912				(277,188)			(295,683)						85/85
1 YR SPX CALL SPREAD OPTION #3132 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020	10/14/2020	MATURITY		402,910,011	2,966/3,241			37,269,179	(14,786,136)			(12,034,571)			37,269,179			85/85
1 YR SPX CALL SPREAD OPTION #3133 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2019	10/14/2020	10/14/2020	MATURITY		201,180,014	2,966/3,114			10,059,170	(4,543,370)			(3,061,668)			10,059,170			85/85
1 YR SPX CALL SPREAD OPTION #3134 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020	10/14/2020	MATURITY		10,120,000	2,996/3,203			708,400	(286,476)			(226,681)			708,400			85/85
1 YR SPX CALL SPREAD OPTION #3135 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2019	10/14/2020	10/14/2020	MATURITY		2,069,987	2,966/3,211			170,776	(69,960)			(54,613)			170,776			85/85
1 YR SPX CALL SPREAD OPTION #3136 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020	10/14/2020	MATURITY		7,110,010	2,986/3,105			284,400	(128,233)			(86,182)			284,400			85/85
1 YR SPX CALL SPREAD OPTION #3137 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2020	10/14/2020	MATURITY		8,150,001	2,966/3,174			570,499	(242,213)			(180,395)			570,499			85/85
1 YR SPX CALL SPREAD OPTION #3138 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020	10/14/2020	MATURITY		46,950,002	2,966/3,330			5,751,376	(2,039,605)			(1,903,499)			5,751,376			85/85
1 YR SPX CALL OPTION #3139 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2019	10/14/2020	10/14/2020	MATURITY		31,560,014	3,114			3,981,617	(945,369)			(1,750,129)			3,981,617			85/85
1 YR EEM CALL SPREAD OPTION #3140 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020	10/14/2020	MATURITY		10,810,000	41/45			1,082,301	(365,346)			(301,204)			1,082,301			85/85
1 YR HSI CALL SPREAD OPTION #3185 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2019	11/16/2020	11/16/2020	MATURITY		11,909,890	26,324/28,956			26,232	(387,334)			(233,361)			26,232			85/85
1 YR SX5E CALL SPREAD OPTION #3186 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/14/2019	11/16/2020	11/16/2020	MATURITY		12,390,012	3,689/4,058				(346,920)			(159,513)						85/85
1 YR SPX CALL SPREAD OPTION #3187 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020	11/16/2020	MATURITY		421,039,987	3,097/3,383			38,946,433	(16,859,906)			(7,243,780)			38,946,433			85/85
1 YR SPX CALL SPREAD OPTION #3188 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020	11/16/2020	MATURITY		202,589,988	3,097/3,251			10,129,401	(5,017,185)			(1,813,768)			10,129,401			85/85

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)
1 YR SPX CALL SPREAD OPTION #3189 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/16/2020	11/16/2020	MATURITY		11,379,991	3,128/3,344			796,584	(350,306)			(147,443)			796,584			85/85
1 YR SPX CALL SPREAD OPTION #3190 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/16/2020	11/16/2020	MATURITY		1,699,988	3,097/3,352			140,248	(62,826)			(25,945)			140,248			85/85
1 YR SPX CALL SPREAD OPTION #3191 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020	11/16/2020	MATURITY		7,849,988	3,117/3,241			313,986	(152,017)			(58,727)			313,986			85/85
1 YR SPX CALL SPREAD OPTION #3192 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020	11/16/2020	MATURITY		6,699,993	3,097/3,313			468,991	(218,070)			(86,548)			468,991			85/85
1 YR SPX CALL SPREAD OPTION #3193 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/16/2020	11/16/2020	MATURITY		38,779,996	3,097/3,476			4,750,585	(1,817,602)			(879,261)			4,750,585			85/85
1 YR SPX CALL OPTION #3194 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020	11/16/2020	MATURITY		34,870,005	3,251			4,227,804	(1,140,704)			(825,268)			4,227,804			85/85
1 YR EEM CALL SPREAD OPTION #3195 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	11/16/2020	MATURITY		12,390,000	43/47			1,239,290	(466,510)			(208,700)			1,239,290			85/85
1 YR HSI CALL SPREAD OPTION #3220 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020	12/14/2020	MATURITY		13,510,048	27,508/30,259				(480,481)			(71,789)						85/85
1 YR SX5E CALL SPREAD OPTION #3221 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020	12/14/2020	MATURITY		13,509,993	3,773/4,150				(400,401)			(52,188)						85/85
1 YR SPX CALL SPREAD OPTION #3222 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2020	12/14/2020	MATURITY		453,839,988	3,191/3,487			41,980,323	(19,438,316)			(2,661,216)			41,980,323			85/85
1 YR SPX CALL SPREAD OPTION #3223 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2020	12/14/2020	MATURITY		212,870,002	3,191/3,351			10,643,333	(5,739,096)			(616,492)			10,643,333			85/85
1 YR SPX CALL SPREAD OPTION #3224 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2019	12/14/2020	12/14/2020	MATURITY		12,100,000	3,223/3,447			847,032	(402,571)			(49,791)			847,032			85/85
1 YR SPX CALL SPREAD OPTION #3225 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2019	12/14/2020	12/14/2020	MATURITY		880,010	3,191/3,455			72,600	(35,335)			(4,153)			72,600			85/85
1 YR SPX CALL SPREAD OPTION #3226 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020	12/14/2020	MATURITY		3,809,985	3,213/3,340			152,399	(82,321)			(8,143)			152,399			85/85
1 YR SPX CALL SPREAD OPTION #3227 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020	12/14/2020	MATURITY		8,869,997	3,191/3,415			620,900	(315,460)			(36,021)			620,900			85/85
1 YR SPX CALL SPREAD OPTION #3228 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2019	12/14/2020	12/14/2020	MATURITY		43,770,003	3,191/3,582			5,361,789	(2,184,363)			(332,374)			5,361,789			85/85
1 YR SPX CALL OPTION #3229 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2019	12/14/2020	12/14/2020	MATURITY		34,300,013	3,351			3,186,302	(1,098,542)			(285,588)			3,186,302			85/85
1 YR EEM CALL SPREAD OPTION #3230 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/14/2020	12/14/2020	MATURITY		13,510,000	44/48			1,351,000	(617,390)			(21,522)			1,351,000			85/85
1 YR HSI CALL SPREAD OPTION #3500 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/14/2020	09/14/2021	09/15/2020	SALE		13,819,994	24,640/27,104													85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants														563,519,620	(175,247,432)		XXX	(422,080,438)			563,519,620			XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														563,519,620	(175,247,432)		XXX	(422,080,438)			563,519,620			XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
2 YR BEI CALL OPTION #2818	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/17/2018	11/13/2020	11/13/2020	MATURITY		7,418,164	116	240,782		777,512				(569,573)		(109,509)	777,512			0001
2 YR BEI CALL OPTION #2836	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/28/2019	12/18/2020	12/18/2020	MATURITY		17,695,033	115	688,595		2,166,140				(1,466,991)		(351,283)	2,166,140			0001
1 YR SPX CALL SPREAD OPTION #2863	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/25/2019	02/07/2020	02/07/2020	MATURITY		133,813,539	2,757/2,884	3,716,950		6,100,895				(5,567,238)		(396,332)	6,100,895			0001
1 YR SPX CALL OPTION #2866	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/04/2019	01/31/2020	01/31/2020	MATURITY		191,314,713	2,837	9,872,078		26,523,495				(26,337,246)		(889,376)	26,523,495			0001
1 YR SPX CALL SPREAD OPTION #2872	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/11/2019	02/21/2020	02/21/2020	MATURITY		118,738,456	2,788/2,911	2,878,198		5,223,981				(4,586,488)		(423,020)	5,223,981			0001

SCHEDULE DB - PART A - SECTION 2

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1 YR SPX CALL OPTION #2887	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA E57ODZIIZ7FF32TWEFA76	03/18/2019	02/28/2020	02/28/2020	MATURITY		100,481,929	2,861	5,318,337		3,316,152				(12,654,871)		(888,944)	3,316,152			0001
1 YR SPX CALL SPREAD OPTION #2899	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2019	03/06/2020	03/06/2020	MATURITY		106,338,595	2,808/2,929	2,507,865		4,595,214				(3,850,920)		(469,773)	4,595,214			0001
1 YR SPX CALL OPTION #2910	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	04/01/2019	03/13/2020	03/13/2020	MATURITY		105,683,370	2,896	5,401,985						(11,915,604)		(1,120,873)				0001
1 YR SPX CALL SPREAD OPTION #2919	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/08/2019	03/27/2020	03/27/2020	MATURITY		53,470,062	2,864/2,985	1,327,047						(1,694,264)		(322,390)				0001
1 YR SPX CALL OPTION #2930	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/15/2019	03/27/2020	03/27/2020	MATURITY		93,760,756	2,963	4,358,774						(8,484,504)		(1,080,272)				0001
1 YR SPX CALL SPREAD OPTION #2953	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	04/22/2019	04/03/2020	04/03/2020	MATURITY		87,155,810	2,899/3,019	2,107,791						(2,621,394)		(564,912)				0001
1 YR SPX CALL OPTION #2963	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/29/2019	04/13/2020	04/13/2020	MATURITY		101,419,148	2,995	4,817,970						(8,080,387)		(1,417,860)				0001
1 YR SPX CALL SPREAD OPTION #2965	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/06/2019	04/17/2020	04/17/2020	MATURITY		95,233,050	2,926/3,048	2,265,991						(2,696,433)		(698,735)				0001
1 YR SPX CALL OPTION #2968	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/13/2019	04/24/2020	04/24/2020	MATURITY		95,359,026	2,995	3,036,724						(8,490,589)		(997,656)				0001
1 YR SPX CALL SPREAD OPTION #2989	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2019	05/01/2020	05/01/2020	MATURITY		89,829,847	2,883/3,000	2,014,978						(2,512,635)		(702,629)				0001
1 YR SPX CALL OPTION #2990	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/20/2019	05/08/2020	05/08/2020	MATURITY		44,070,140	2,932	2,010,930						(4,527,944)		(727,116)				0001
1 YR SPX CALL SPREAD OPTION #2993	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/28/2019	05/15/2020	05/15/2020	MATURITY		48,836,478	2,846/2,959	1,095,423		307,400				(1,274,983)		(418,930)	307,400			0001
1 YR SPX CALL OPTION #2994	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/28/2019	05/15/2020	05/15/2020	MATURITY		45,402,447	2,922	2,068,516						(4,815,136)		(791,075)				0001
1 YR SPX CALL SPREAD OPTION #3000	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/03/2019	05/22/2020	05/22/2020	MATURITY		41,160,392	2,794/2,906	868,428		1,669,697				(1,125,878)		(348,352)	1,669,697			0001
1 YR SPX CALL OPTION #3001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/03/2019	05/22/2020	05/22/2020	MATURITY		37,914,226	2,864	1,684,832		1,254,826				(4,866,843)		(675,837)	1,254,826			0001
1 YR SPX CALL OPTION #3004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	06/10/2019	05/29/2020	05/29/2020	MATURITY		48,785,750	2,896	2,948,367		2,501,186				(5,122,827)		(1,240,979)	2,501,186			0001
1 YR SPX CALL SPREAD OPTION #3005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	06/10/2019	05/29/2020	05/29/2020	MATURITY		44,774,097	2,807/2,923	1,142,346		1,788,336				(1,081,514)		(480,818)	1,788,336			0001
1 YR SPX CALL OPTION #3020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/17/2019	06/05/2020	06/05/2020	MATURITY		46,911,132	2,967	2,163,395		3,688,980				(4,234,718)		(953,360)	3,688,980			0001
1 YR SPX CALL SPREAD OPTION #3021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/17/2019	06/05/2020	06/05/2020	MATURITY		40,476,432	2,884/2,998	917,578		1,592,605				(942,510)		(404,356)	1,592,605			0001
1 YR SPX CALL OPTION #3025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/24/2019	06/12/2020	06/12/2020	MATURITY		47,901,014	3,008	2,292,078		548,060				(3,627,747)		(1,055,392)	548,060			0001
1 YR SPX CALL SPREAD OPTION #3026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/24/2019	06/12/2020	06/12/2020	MATURITY		44,566,769	2,918/3,038	1,080,238		1,814,292				(1,002,351)		(497,398)	1,814,292			0001
1 YR SPX CALL OPTION #3028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/01/2019	06/19/2020	06/19/2020	MATURITY		53,685,851	3,013	2,598,611		1,530,778				(3,937,473)		(1,247,920)	1,530,778			0001
1 YR SPX CALL SPREAD OPTION #3029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/01/2019	06/19/2020	06/19/2020	MATURITY		53,985,342	2,933/3,052	1,289,167		2,166,514				(1,148,184)		(619,091)	2,166,514			0001
1 YR SPX CALL OPTION #3031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/08/2019	06/26/2020	06/26/2020	MATURITY		44,834,193	3,059	1,844,672						(2,884,471)		(922,336)				0001
1 YR SPX CALL SPREAD OPTION #3032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/08/2019	06/26/2020	06/26/2020	MATURITY		36,397,092	2,971/3,099	889,207		459,848				(786,288)		(444,603)	459,848			0001
1 YR SPX CALL OPTION #3034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/15/2019	07/02/2020	07/02/2020	MATURITY		38,326,825	3,077	1,707,116		676,438				(2,184,918)		(884,992)	676,438			0001
1 YR SPX CALL SPREAD OPTION #3035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/15/2019	07/02/2020	07/02/2020	MATURITY		47,725,412	2,989/3,113	1,152,207		1,962,975				(935,168)		(597,320)	1,962,975			0001
1 YR SPX CALL OPTION #3050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/22/2019	07/10/2020	07/10/2020	MATURITY		41,774,325	3,079	1,688,229		1,493,494				(2,502,387)		(910,881)	1,493,494			0001
1 YR SPX CALL SPREAD OPTION #3051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/22/2019	07/10/2020	07/10/2020	MATURITY		49,633,735	3,000/3,130	1,166,470		2,164,229				(1,035,761)		(629,367)	2,164,229			0001
1 YR SPX CALL OPTION #3053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/29/2019	07/17/2020	07/17/2020	MATURITY		43,887,169	3,089	1,931,776		1,972,312				(2,379,674)		(1,080,485)	1,972,312			0001
1 YR SPX CALL SPREAD OPTION #3054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/29/2019	07/17/2020	07/17/2020	MATURITY		47,838,192	2,998/3,125	1,178,906		2,007,023				(883,024)		(659,388)	2,007,023			0001
1 YR SPX CALL OPTION #3058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2019	07/24/2020	07/24/2020	MATURITY		40,072,968	3,063	1,235,844		2,128,585				(2,918,648)		(715,673)	2,128,585			0001
1 YR SPX CALL SPREAD OPTION #3059	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/05/2019	07/24/2020	07/24/2020	MATURITY		41,112,500	2,990/3,116	804,804		1,789,788				(911,799)		(466,059)	1,789,788			0001
1 YR SPX CALL OPTION #3064	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	08/12/2019	07/31/2020	07/31/2020	MATURITY		46,603,214	2,983	2,205,169		4,632,867				(3,920,371)		(1,320,610)	4,632,867			0001
1 YR SPX CALL SPREAD OPTION #3065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2019	07/31/2020	07/31/2020	MATURITY		44,024,609	2,904/3,026	1,021,737		1,845,335				(883,197)		(611,887)	1,845,335			0001
1 YR SPX CALL SPREAD OPTION #3074 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020	08/14/2020	MATURITY		4,299,987	2,841/3,039			300,996	(99,304)			(146,241)			300,996			0001
1 YR SPX CALL OPTION #3080	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/19/2019	08/07/2020	08/07/2020	MATURITY		43,806,790	2,966	2,462,900		5,764,717				(3,591,452)		(1,523,658)	5,764,717			0001
1 YR SPX CALL SPREAD OPTION #3081	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2019	08/07/2020	08/07/2020	MATURITY		44,213,552	2,889/3,015	1,145,492		1,907,943				(838,992)		(708,652)	1,907,943			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
1 YR SPX CALL OPTION #3086	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/26/2019	08/14/2020	08/14/2020	MATURITY		42,400,328	2.984	1,968,441		5,761,572				(3,628,711)		(1,256,688)	5,761,572			0001
1 YR SPX CALL SPREAD OPTION #3087	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/26/2019	08/14/2020	08/14/2020	MATURITY		44,124,688	2,902/3,026	1,022,002		1,901,008				(876,650)		(652,465)	1,901,008			0001
1 YR SPX CALL OPTION #3091	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZIWZ7FF32TWEFA76	09/03/2019	08/21/2020	08/21/2020	MATURITY		47,407,282	2.977	2,521,271		6,859,276				(3,847,468)		(1,664,182)	6,859,276			0001
1 YR SPX CALL SPREAD OPTION #3092	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZIWZ7FF32TWEFA76	09/03/2019	08/21/2020	08/21/2020	MATURITY		52,972,320	2,884/3,008	1,314,321		2,271,171				(965,643)		(867,527)	2,271,171			0001
1 YR SPX CALL OPTION #3094	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZIWZ7FF32TWEFA76	09/09/2019	09/02/2020	09/02/2020	MATURITY		34,110,012	3.035	1,797,476		6,248,272				(2,165,419)		(1,226,690)	6,248,272			0001
1 YR SPX CALL SPREAD OPTION #3095	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/09/2019	09/02/2020	09/02/2020	MATURITY		42,687,203	2,942/3,069	1,082,021		1,817,755				(675,181)		(738,427)	1,817,755			0001
1 YR SPX CALL OPTION #3098	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZIWZ7FF32TWEFA76	09/16/2019	09/09/2020	09/09/2020	MATURITY		43,135,224	3.079	2,080,433		4,602,721				(2,362,899)		(1,460,360)	4,602,721			0001
1 YR SPX CALL SPREAD OPTION #3099	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/16/2019	09/09/2020	09/09/2020	MATURITY		48,827,157	2,990/3,113	1,161,669		2,006,582				(698,688)		(815,433)	2,006,582			0001
1 YR SPX CALL SPREAD OPTION #3115	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/23/2019	09/16/2020	09/16/2020	MATURITY		50,936,922	3,003/3,135	1,274,784		2,247,247				(752,772)		(919,691)	2,247,247			0001
1 YR SPX CALL OPTION #3116	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/23/2019	09/16/2020	09/16/2020	MATURITY		46,192,295	3.091	2,178,601		4,546,337				(2,430,260)		(1,571,748)	4,546,337			0001
1 YR SPX CALL SPREAD OPTION #3120	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/30/2019	09/23/2020	09/23/2020	MATURITY		50,412,332	2,980/3,103	1,193,206		2,093,157				(696,782)		(884,103)	2,093,157			0001
1 YR SPX CALL OPTION #3121	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/30/2019	09/23/2020	09/23/2020	MATURITY		51,353,706	3.068	2,479,018		2,916,695				(2,978,299)		(1,836,821)	2,916,695			0001
1 YR SPX CALL OPTION #3125	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/07/2019	09/30/2020	09/30/2020	MATURITY		39,850,542	3.018	2,104,666		4,667,491				(2,710,091)		(1,600,484)	4,667,491			0001
1 YR SPX CALL SPREAD OPTION #3126	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/07/2019	09/30/2020	09/30/2020	MATURITY		52,653,095	2,941/3,067	1,305,188		2,263,591				(749,546)		(992,525)	2,263,591			0001
1 YR SPX CALL SPREAD OPTION #3128	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2020	10/07/2020	MATURITY		41,825,959	2,932/3,060	1,094,996		1,801,766				(533,768)		(854,036)	1,801,766			0001
1 YR SPX CALL OPTION #3129	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/14/2019	10/07/2020	10/07/2020	MATURITY		41,282,495	3.014	2,319,243		5,635,326				(2,695,075)		(1,808,880)	5,635,326			0001
1 YR SPX CALL OPTION #3146	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/21/2019	10/14/2020	10/14/2020	MATURITY		44,221,384	3.072	2,200,651		6,138,264				(2,412,765)		(1,759,295)	6,138,264			0001
1 YR SPX CALL SPREAD OPTION #3147	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/21/2019	10/14/2020	10/14/2020	MATURITY		61,039,024	2,983/3,116	1,595,716		2,699,363				(732,963)		(1,275,684)	2,699,363			0001
1 YR SPX CALL OPTION #3149	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/28/2019	10/21/2020	10/21/2020	MATURITY		52,762,623	3.089	2,804,340		6,014,205				(2,443,943)		(2,296,590)	6,014,205			0001
1 YR SPX CALL SPREAD OPTION #3150	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/28/2019	10/21/2020	10/21/2020	MATURITY		57,170,408	3,003/3,135	1,488,861		2,478,741				(596,803)		(1,219,290)	2,478,741			0001
1 YR SPX CALL OPTION #3158	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/04/2019	10/28/2020	10/28/2020	MATURITY		50,039,517	3.127	2,677,476		2,335,567				(1,788,085)		(2,244,903)	2,335,567			0001
1 YR SPX CALL SPREAD OPTION #3159	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/04/2019	10/28/2020	10/28/2020	MATURITY		64,230,920	3,040/3,172	1,662,695		2,747,677				(562,164)		(1,394,070)	2,747,677			0001
1 YR SPX CALL OPTION #3179	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/11/2019	11/04/2020	11/04/2020	MATURITY		45,078,005	3.163	2,212,888		4,100,313				(1,409,402)		(1,898,523)	4,100,313			0001
1 YR SPX CALL SPREAD OPTION #3180	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/11/2019	11/04/2020	11/04/2020	MATURITY		49,116,866	3,077/3,214	1,261,735		2,185,096				(420,213)		(1,082,491)	2,185,096			0001
1 YR SPX CALL SPREAD OPTION #3198	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2020	11/11/2020	MATURITY		51,684,797	3,096/3,230	1,322,102		2,220,521				(337,793)		(1,160,061)	2,220,521			0001
1 YR SPX CALL OPTION #3199	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/18/2019	11/11/2020	11/11/2020	MATURITY		51,604,747	3,183	2,596,869		6,443,684				(1,283,254)		(2,278,590)	6,443,684			0001
1 YR SPX CALL OPTION #3204	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/25/2019	11/18/2020	11/18/2020	MATURITY		54,921,344	3,199	2,727,410		6,463,367				(1,189,600)		(2,446,312)	6,463,367			0001
1 YR SPX CALL SPREAD OPTION #3205	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/25/2019	11/18/2020	11/18/2020	MATURITY		63,917,460	3,115/3,253	1,663,781		2,828,367				(368,384)		(1,492,305)	2,828,367			0001
1 YR SPX CALL SPREAD OPTION #3208	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/02/2019	11/25/2020	11/25/2020	MATURITY		59,257,612	3,136/3,276	1,493,243		2,666,179				(339,172)		(1,368,459)	2,666,179			0001
1 YR SPX CALL OPTION #3209	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/02/2019	11/25/2020	11/25/2020	MATURITY		55,224,551	3,226	2,450,903		7,151,404				(1,171,197)		(2,246,092)	7,151,404			0001
1 YR SPX CALL OPTION #3213	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/09/2019	12/02/2020	12/02/2020	MATURITY		56,964,622	3,213	2,899,836		8,266,027				(978,007)		(2,714,053)	8,266,027			0001
1 YR SPX CALL SPREAD OPTION #3214	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/09/2019	12/02/2020	12/02/2020	MATURITY		49,659,610	3,123/3,265	1,328,781		2,245,732				(211,723)		(1,243,650)	2,245,732			0001
1 YR SPX CALL OPTION #3216	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/16/2019	12/09/2020	12/09/2020	MATURITY		62,642,067	3,237	3,277,374		8,545,120				(614,282)		(3,131,307)	8,545,120			0001
1 YR SPX CALL SPREAD OPTION #3217	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/16/2019	12/09/2020	12/09/2020	MATURITY		50,384,065	3,148/3,289	1,354,830		2,216,593				(100,293)		(1,294,447)	2,216,593			0001
1 YR SPX CALL OPTION #3234	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/23/2019	12/16/2020	12/16/2020	MATURITY		68,938,825	3,286	3,418,398		8,878,344				(180,120)		(3,332,700)	8,878,344			0001
1 YR SPX CALL SPREAD OPTION #3235	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2020	12/16/2020	MATURITY		60,627,844	3,191/3,336	1,636,655		2,722,370				(23,310)		(1,595,624)	2,722,370			0001
1 YR SPX CALL OPTION #3239	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2020	12/23/2020	MATURITY		49,975,979	3.321	2,200,604		5,732,266				(94,586)		(2,188,344)	5,732,266			0001
1 YR SPX CALL SPREAD OPTION #3240	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2020	12/23/2020	MATURITY		48,888,075	3,227/3,373	1,254,573		2,221,508				(2,550)		(1,247,584)	2,221,508			0001
1 YR SPX CALL OPTION #3242	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	01/06/2020	12/30/2020	12/30/2020	MATURITY		45,358,945	3.329		1,992,249	5,654,056						(1,992,249)	5,654,056			0001
1 YR SPX CALL SPREAD OPTION #3243	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	01/06/2020	12/30/2020	12/30/2020	MATURITY		39,572,639	3,236/3,385		1,037,773	1,828,765						(1,037,773)	1,828,765			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													165,575,560	3,030,022	259,096,109	(99,304)		XXX	(212,067,497)		(94,460,557)	259,096,109			XXX
6 MO SPX PUT OPTION #3055	VARIABLE ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/29/2019	01/29/2020	01/29/2020	MATURITY		45,337,500	3.021	1,633,575						130,776		(248,588)				0001
6 MO SPX PUT OPTION #3057	VARIABLE ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	07/30/2019	01/30/2020	01/30/2020	MATURITY		45,195,000	3.012	1,676,850						146,264		(264,286)				0001
4 MO SPX PUT OPTION #3155	VARIABLE ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/01/2019	03/02/2020	03/02/2020	MATURITY		45,899,550	3.060	1,398,938						279,994		(699,469)				0001
5 MO SPX PUT OPTION #3156	VARIABLE ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/01/2019	04/01/2020	04/01/2020	MATURITY		45,902,100	3.060	1,652,700		8,842,500				367,662		(989,445)	8,842,500			0001
6 MO SPX PUT OPTION #3157	VARIABLE ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/01/2019	05/01/2020	05/01/2020	MATURITY		45,902,100	3.060	1,846,500		3,439,350				404,875		(1,227,618)	3,439,350			0001
6 MO SPX PUT OPTION #3160	VARIABLE ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/04/2019	05/04/2020	05/04/2020	MATURITY		46,210,500	3.079	1,822,650		3,543,900				345,516		(1,241,805)	3,543,900			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
6 MO SPX PUT OPTION #3207	VARIABLE ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/26/2019	05/26/2020	05/26/2020	MATURITY		47,054,250	3,130	1,813,590		2,073,450				250,226		(1,454,858)	2,073,450			0001
6 MO SPX PUT OPTION #3219	VARIABLE ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/16/2019	06/16/2020	06/16/2020	MATURITY		63,902,000	3,190	2,365,400		1,305,200				41,469		(2,158,589)	1,305,200			0001
3 MO SPX PUT OPTION #3237	VARIABLE ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/23/2019	03/23/2020	03/23/2020	MATURITY		48,393,000	3,225	1,159,200		14,814,000				(92,340)		(1,044,554)	14,814,000			0001
6 MO SPX PUT OPTION #3238	VARIABLE ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/23/2019	06/23/2020	06/23/2020	MATURITY		48,393,000	3,225	1,850,850		1,405,650				(45,125)		(1,759,825)	1,405,650			0001
6 MO SPX PUT OPTION #3266	VARIABLE ANNUITY	EXH 5	Equity/Index,	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/23/2020	07/23/2020	07/23/2020	MATURITY		49,686,000	3,310		1,866,600	1,115,100						(1,866,600)	1,115,100			0001
6 MO SPX PUT OPTION #3302	VARIABLE ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/18/2020	08/18/2020	08/18/2020	MATURITY		67,405,800	3,370		2,594,449							(2,594,449)				0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options													17,220,253	4,461,049	36,539,150			XXX	1,829,317		(15,550,086)	36,539,150			XXX
0219999999. Subtotal - Purchased Options - Hedging Other													182,795,813	7,491,071	295,635,259	(99,304)		XXX	(210,238,180)		(110,010,643)	295,635,259			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													165,575,560	3,030,022	822,615,729	(175,346,736)		XXX	(634,147,935)		(94,460,557)	822,615,729			XXX
0449999999. Total Purchased Options - Put Options													17,220,253	4,461,049	36,539,150			XXX	1,829,317		(15,550,086)	36,539,150			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													182,795,813	7,491,071	859,154,879	(175,346,736)		XXX	(632,318,618)		(110,010,643)	859,154,879			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
SPX CALL SPREAD OPTION #3163	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	01/14/2020	01/14/2020	MATURITY		4,813,926	2,583/2,822	(351,140)		(372,668)				304,089		68,132	(372,668)			85/85
SPX CALL SPREAD OPTION #3164	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	02/14/2020	02/14/2020	MATURITY		6,832,072	2,746/3,000	(472,069)		(562,312)				327,866		211,949	(562,312)			85/85
SPX CALL SPREAD OPTION #3166	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	01/14/2020	01/14/2020	MATURITY		5,798,312	2,583/2,712	(228,355)		(242,635)				198,105		44,308	(242,635)			85/85
SPX CALL SPREAD OPTION #3167	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	02/14/2020	02/14/2020	MATURITY		1,058,447	2,746/2,883	(40,556)		(47,090)				27,539		18,209	(47,090)			85/85
SPX CALL SPREAD OPTION #3168	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	04/14/2020	04/14/2020	MATURITY		9,010,682	2,906/3,051	(306,688)						164,608		201,870				85/85
SPX CALL SPREAD OPTION #3169	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	05/14/2020	05/14/2020	MATURITY		3,628,960	2,834/2,976	(126,373)		(21,274)				55,458		90,074	(21,274)			85/85
SPX CALL SPREAD OPTION #3170	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	06/15/2020	06/15/2020	MATURITY		12,439,061	2,887/3,031	(413,339)		(581,875)				173,427		311,883	(581,875)			85/85
SPX CALL SPREAD OPTION #3174	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	01/14/2020	01/14/2020	MATURITY		2,049,004	2,776/3,609	(211,750)		(336,469)				261,594		41,086	(336,469)			85/85
SPX CALL SPREAD OPTION #3175	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	07/14/2020	07/14/2020	MATURITY		1,542,925	2,798/3,638	(178,230)		(199,545)				94,092		139,578	(199,545)			85/85
1 YR SPX ASIAN CALL OPTION #3176	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/08/2019	12/14/2020	12/14/2020	MATURITY		1,033,927	2,022	(346,759)		(398,323)				99,340		300,179	(398,323)			85/85
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants													(2,675,259)		(2,762,191)			XXX	1,706,118		1,427,268	(2,762,191)			XXX
0709999999. Subtotal - Written Options - Hedging Other													(2,675,259)		(2,762,191)			XXX	1,706,118		1,427,268	(2,762,191)			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													(2,675,259)		(2,762,191)			XXX	1,706,118		1,427,268	(2,762,191)			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													(2,675,259)		(2,762,191)			XXX	1,706,118		1,427,268	(2,762,191)			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
SPV FIXED/3M LIB INT RATE SWAP #1171	FA HEDGE	EXH 7	Interest Rate,	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	09/29/2008	09/29/2020	09/29/2020	MATURITY		25,418,000	LIB3MO (4.43)				(607,242)			485,862						0002
3M LIB/FIXED INT RATE SWAP #2804	VARIABLE ANNUITY	EXH 5	Interest Rate,	CME GROUP INC	SNZ2OJLFK8MNNCLQOF39	12/13/2018	12/17/2028	08/11/2020	SALE		1,000,000	2.96 (LIB3MO)				7,494			(90,076)						0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate																(599,748)		XXX	395,786						XXX
SPV 3M LIB/3M EURIB EUR CURR SWAP #409	FA HEDGE	EXH 7	Currency,	MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	09/25/2000	09/29/2020	09/29/2020	MATURITY		25,418,000	EURIBOR3MO 0.37 (LIB3MO 0.42)				(314,703)			(28,089)	(7,096,856)					0003

SCHEDULE DB - PART A - SECTION 2

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ENT RENT-A-CAR FIX EUR/FIX USD CURR #764	D2488*-AD-5 ENTERPRISE AUTOVERMIETUNG GTD SR NT H	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICIWWIPCS8A4S074	01/20/2005	02/09/2020	02/09/2020	MATURITY		20,000,000	5.49 (4.55)			3,149,052	36,931			18,578	(2,684,157)		3,149,052			0004
PEMBINA FIX CAD/USD CURR SWAP #865	706327-A*-4 PEMBINA PIPELINE CORP SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/16/2006	09/30/2021	07/09/2020	SALE		16,494,487	5.97 (5.58)			224,517	110,879			(264,129)	(1,867,851)		224,517			0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														3,373,569	(166,893)		XXX	(273,640)	(11,648,864)		3,373,569			XXX
SPTR TOTAL RETURN/1M LIB SWAP #2894	VARIABLE ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2019	03/20/2020	03/20/2020	MATURITY		76,609,836	LIB1MO 0.24 (5,642)				20,819,699			243,659						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2895	VARIABLE ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/20/2019	03/23/2020	03/23/2020	MATURITY		16,054,679	LIB1MO 0.39 (7,765)				5,529,456			89,539						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2896	VARIABLE ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2019	03/23/2020	03/23/2020	MATURITY		32,106,926	LIB1MO 0.38 (7,765)				11,056,919			179,064						0001
SPTR TOTAL RETURN/1M LIB SWAP #2897	VARIABLE ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2019	03/23/2020	03/23/2020	MATURITY		142,838,912	LIB1MO 0.24 (5,703)				42,249,428			340,275						0001
SPTR TOTAL RETURN/1M LIB SWAP #2902	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/26/2019	03/26/2020	03/26/2020	MATURITY		73,169,124	LIB1MO 0.22 (5,631)				14,324,537			(201,581)						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2903	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/26/2019	03/27/2020	03/27/2020	MATURITY		15,370,266	LIB1MO 0.32 (7,758)				4,007,572			(46,263)						0001
SPTR TOTAL RETURN/1M LIB SWAP #2904	VARIABLE ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/27/2019	03/27/2020	03/27/2020	MATURITY		70,279,506	LIB1MO 0.24 (5,605)				16,487,536			(202,524)						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2905	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/28/2019	03/30/2020	03/30/2020	MATURITY		15,053,067	LIB1MO 0.33 (7,762)				3,355,906			528,587						0001
SPTR TOTAL RETURN/1M LIB SWAP #2906	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/28/2019	03/30/2020	03/30/2020	MATURITY		69,453,470	LIB1MO 0.21 (5,626)				11,984,166			2,218,234						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2908	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/29/2019	04/01/2020	04/01/2020	MATURITY		44,645,233	LIB1MO 0.33 (7,849)				10,782,897			1,727,657						0001
SPTR TOTAL RETURN/1M LIB SWAP #2909	VARIABLE ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2019	03/30/2020	03/30/2020	MATURITY		132,660,758	LIB1MO 0.23 (5,664)				22,897,267			4,236,974						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2917	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/08/2019	04/09/2020	04/09/2020	MATURITY		5,829,556	LIB1MO 0.31 (7,921)				1,254,719			185,577						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3119	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	06/30/2020	06/30/2020	MATURITY		17,314,122	LIB1MO 0.53 (7,989)				1,653,791			693,112						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3123	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2019	07/06/2020	07/06/2020	MATURITY		23,442,720	LIB1MO 0.49 (7,809)				1,268,476			1,024,953						0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3154	VARIABLE ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/30/2019	10/30/2020	10/30/2020	MATURITY		100,323,093	FEDFUNDSC4 0.48 (6,157)				(2,689,120)			1,788,517						0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3202	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2019	02/18/2020	02/18/2020	MATURITY		340,139,343	FEDFUNDSC4 0.61 (6,318)			(5,699,005)	(12,701,318)			4,216,458			(5,617,084)			0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3211	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/02/2019	03/02/2020	03/02/2020	MATURITY		349,727,178	FEDFUNDSC4 0.58 (6,307)				2,273,298			13,074,676						0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3301	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/18/2020	05/18/2020	05/18/2020	MATURITY		144,025,050	FEDFUNDSC4 0.35 (6,853)				20,698,602									0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3312	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/02/2020	06/02/2020	06/02/2020	MATURITY		350,508,629	FEDFUNDSC4 0.19 (6,289)				(470,992)									0001
GDDUEAFE TOTAL RETURN/FF SWAP #3313	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/06/2020	09/09/2020	09/09/2020	MATURITY		101,648,807	FEDFUNDSC4 0.79 (7,287)				(11,115,163)									0001
GDDUEAFE TOTAL RETURN/FF SWAP #3334	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/20/2020	06/23/2020	06/23/2020	MATURITY		41,564,623	FEDFUNDSC4 0.91 (5,778)				(12,233,221)									0001
GDDUEAFE TOTAL RETURN/FF SWAP #3338	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/26/2020	06/29/2020	06/29/2020	MATURITY		14,215,970	FEDFUNDSC4 1.02 (6,614)				(1,997,268)									0001
GDDUEAFE TOTAL RETURN/FF SWAP #3339	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/27/2020	06/30/2020	06/30/2020	MATURITY		14,551,390	FEDFUNDSC4 0.89 (6,676)				(1,923,134)									0001
GDDUEAFE TOTAL RETURN/FF SWAP #3342	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/31/2020	07/01/2020	07/01/2020	MATURITY		43,157,330	FEDFUNDSC4 0.53 (6,504)				(6,806,979)									0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return														(5,699,005)	140,707,074		XXX	30,096,914			(5,617,084)			XXX
1169999999. Subtotal - Swaps - Hedging Other														(2,325,436)	139,940,433		XXX	30,219,060	(11,648,864)		(2,243,515)			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															(599,748)		XXX	395,786						XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														3,373,569	(166,893)		XXX	(273,640)	(11,648,864)		3,373,569			XXX
1389999999. Total Swaps - Total Return														(5,699,005)	140,707,074		XXX	30,096,914			(5,617,084)			XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														(2,325,436)	139,940,433		XXX	30,219,060	(11,648,864)		(2,243,515)			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														563,519,620	(175,247,432)		XXX	(422,080,438)			563,519,620			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												180,120,554	7,491,071	290,547,632	139,841,129		XXX	(178,313,002)	(11,648,864)	(108,583,375)	290,629,553			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												180,120,554	7,491,071	854,067,252	(35,406,303)		XXX	(600,393,440)	(11,648,864)	(108,583,375)	854,149,173			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability
0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH1	1,661	306,329,098	S&P 500 EMINI MAR21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCLQ0F39	12/31/2020	3,688.4900	3,748.8000	2,031,243					5,008,742	5,008,742	6,751,108	0001	50
MFSH1	1,375	143,548,035	MINI MSCI EAFE MAR21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/29/2020	2,087.9700	2,130.8000	(1,182,500)					2,944,465	2,944,465	10,890,000	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												848,743					7,953,207	7,953,207	17,641,108	XXX	XXX
1579999999. Subtotal - Long Futures												848,743					7,953,207	7,953,207	17,641,108	XXX	XXX
ESH1	8,085	1,478,777,337	S&P 500 EMINI MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCLQ0F39	12/14/2020	3,658.0800	3,748.8000	(9,944,550)					(36,675,063)	(36,675,063)	41,170,903	0001	50
MESH1	3,027	189,800,200	MINI MSCI EMG MKT MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/11/2020	1,254.0500	1,288.2000	317,835					(5,168,870)	(5,168,870)	14,438,790	0001	50
MFSH1	2,574	269,948,404	MINI MSCI EAFE MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/14/2020	2,097.5000	2,130.8000	2,213,640					(4,285,556)	(4,285,556)	20,386,080	0001	50
RTYH1	3,625	347,975,816	EMINI RUSSELL 2000 MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCLQ0F39	12/11/2020	1,919.8700	1,974.8000	308,122					(9,956,684)	(9,956,684)	21,750,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												(7,104,953)					(56,086,173)	(56,086,173)	97,745,773	XXX	XXX
1649999999. Subtotal - Short Futures												(7,104,953)					(56,086,173)	(56,086,173)	97,745,773	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(6,256,210)					(48,132,966)	(48,132,966)	115,386,880	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(6,256,210)					(48,132,966)	(48,132,966)	115,386,880	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	6,963,000	6,963,000	13,926,000
JP MORGAN SECURITIES LLC	3,216,200	1,272,370	4,488,570
MERRILL LYNCH PIERCE FENNER & SMITH INC	61,842,400	35,129,910	96,972,310
Total Net Cash Deposits	72,021,600	43,365,280	115,386,880

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH0	5,500	876,742,688	S&P 500 EMINI MAR20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCL00F39	03/02/2020	3,188.1552	03/13/2020	2,891.2167	SALE	(81,658,100)	(81,658,100)			0001	50
ESH1	1,244	227,850,142	S&P 500 EMINI MAR21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL00F39	12/10/2020	3,663.1855	12/30/2020	3,689.8071	SALE	1,655,860	1,655,860			0001	50
ESM0	6,110	818,729,764	S&P 500 EMINI JUN20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCL00F39	06/01/2020	2,679.9665	06/12/2020	2,866.6586	SALE	57,034,448	57,034,448			0001	50
ESU0	4,227	675,822,485	S&P 500 EMINI SEP20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCL00F39	09/03/2020	3,197.6460	09/10/2020	3,367.5843	SALE	35,916,455	35,916,455			0001	50
ESZ0	6,637	1,137,646,082	S&P 500 EMINI DEC20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCL00F39	12/03/2020	3,428.1937	12/10/2020	3,529.9586	SALE	33,770,684	33,770,684			0001	50
MFSH0	2,049	208,696,423	MINI MSCI EAFE MAR20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	ICE 5493004R83R1LVX2IL36	02/10/2020	2,037.0564	03/17/2020	1,701.2986	SALE	(34,398,384)	(34,398,384)			0001	50
MFSH1	130	13,556,584	MINI MSCI EAFE MAR21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/11/2020	2,085.6281	12/30/2020	2,105.0685	SALE	126,361	126,361			0001	50
MFSM0	1,409	116,102,659	MINI MSCI EAFE JUN20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/19/2020	ICE 5493004R83R1LVX2IL36	06/08/2020	1,648.0151	06/15/2020	1,742.9283	SALE	6,686,636	6,686,636			0001	50
MFSU0	2,045	185,589,902	MINI MSCI EAFE SEP20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/18/2020	ICE 5493004R83R1LVX2IL36	09/09/2020	1,815.0602	09/11/2020	1,869.6660	SALE	5,583,443	5,583,443			0001	50
MFSZ0	2,177	207,705,755	MINI MSCI EAFE DEC20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/18/2020	ICE 5493004R83R1LVX2IL36	12/03/2020	1,908.1833	12/11/2020	2,009.8067	SALE	11,061,703	11,061,703			0001	50
1539999999. Subtotal - Long Futures - Hedging Other														35,779,106	35,779,106			XXX	XXX
1579999999. Subtotal - Long Futures														35,779,106	35,779,106			XXX	XXX
ESH0	4,461	681,280,489	S&P 500 EMINI MAR20	VARIABLE ANNUITY	EXH 5	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCL00F39	03/09/2020	3,054.3846	03/13/2020	2,687.4215	SALE	81,851,111	81,851,111			0001	50
ESH1	435	79,634,785	S&P 500 EMINI MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL00F39	12/11/2020	3,661.3694	12/28/2020	3,720.9568	SALE	(1,296,020)	(1,296,020)			0001	50
ESM0	21,669	2,821,082,307	S&P 500 EMINI JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCL00F39	06/02/2020	2,603.7956	06/15/2020	2,972.2028	SALE	(399,150,800)	(399,150,800)			0001	50
ESU0	15,926	2,424,523,249	S&P 500 EMINI SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCL00F39	09/08/2020	3,044.7360	09/14/2020	3,357.5587	SALE	(249,100,721)	(249,100,721)			0001	50
ESZ0	21,489	3,569,646,898	S&P 500 EMINI DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCL00F39	10/30/2020	3,322.3015	12/14/2020	3,528.7476	SALE	(221,815,940)	(221,815,940)			0001	50
MESH0	5,313	281,403,733	MINI MSCI EMG MKT MAR20	VARIABLE ANNUITY	EXH 5	Equity/Index	03/20/2020	ICE 5493004R83R1LVX2IL36	03/09/2020	1,059.3026	03/13/2020	881.3439	SALE	47,274,724	47,274,724			0001	50
MESH1	165	10,366,065	MINI MSCI EMG MKT MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/10/2020	1,256.4927	12/17/2020	1,272.1539	SALE	(129,205)	(129,205)			0001	50
MESM0	7,264	305,502,783	MINI MSCI EMG MKT JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	ICE 5493004R83R1LVX2IL36	05/04/2020	841.1420	06/15/2020	953.6371	SALE	(40,858,223)	(40,858,223)			0001	50
MESU0	5,137	248,891,483	MINI MSCI EMG MKT SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	ICE 5493004R83R1LVX2IL36	09/08/2020	969.0149	09/14/2020	1,090.9157	SALE	(31,310,221)	(31,310,221)			0001	50
MESZ0	6,517	355,240,007	MINI MSCI EMG MKT DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	ICE 5493004R83R1LVX2IL36	10/30/2020	1,090.1949	12/11/2020	1,198.2109	SALE	(35,197,015)	(35,197,015)			0001	50
MFSH0	3,196	309,838,179	MINI MSCI EAFE MAR20	VARIABLE ANNUITY	EXH 5	Equity/Index	03/20/2020	ICE 5493004R83R1LVX2IL36	03/11/2020	1,938.9123	03/17/2020	1,498.9604	SALE	70,304,303	70,304,303			0001	50
MFSH1	370	38,803,772	MINI MSCI EAFE MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/14/2020	2,097.5012	12/28/2020	2,134.1440	SALE	(677,891)	(677,891)			0001	50
MFSM0	6,034	437,472,339	MINI MSCI EAFE JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	ICE 5493004R83R1LVX2IL36	05/13/2020	1,450.0243	06/16/2020	1,709.1030	SALE	(78,164,037)	(78,164,037)			0001	50
MFSU0	5,618	504,794,952	MINI MSCI EAFE SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	ICE 5493004R83R1LVX2IL36	09/09/2020	1,797.0628	09/14/2020	1,902.9812	SALE	(29,752,457)	(29,752,457)			0001	50
MFSZ0	8,239	771,413,121	MINI MSCI EAFE DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	ICE 5493004R83R1LVX2IL36	10/30/2020	1,872.5892	12/14/2020	1,980.4769	SALE	(44,444,346)	(44,444,346)			0001	50
RTYH0	7,307	570,646,648	EMINI RUSSELL 2000 MAR20	VARIABLE ANNUITY	EXH 5	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCL00F39	03/11/2020	1,561.9177	03/17/2020	1,159.9147	SALE	146,871,817	146,871,817			0001	50
RTYH1	175	16,798,784	EMINI RUSSELL 2000 MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL00F39	12/11/2020	1,919.8610	12/17/2020	1,975.7646	SALE	(489,157)	(489,157)			0001	50
RTYM0	11,556	643,840,537	EMINI RUSSELL 2000 JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCL00F39	05/13/2020	1,114.2965	06/15/2020	1,342.9885	SALE	(132,138,190)	(132,138,190)			0001	50
RTYU0	7,955	554,854,759	EMINI RUSSELL 2000 SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCL00F39	09/08/2020	1,394.9837	09/14/2020	1,507.8064	SALE	(44,875,220)	(44,875,220)			0001	50
RTYZ0	10,754	809,460,820	EMINI RUSSELL 2000 DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCL00F39	10/30/2020	1,505.4135	12/11/2020	1,725.7404	SALE	(118,469,773)	(118,469,773)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(1,081,567,261)	(1,081,567,261)			XXX	XXX
1649999999. Subtotal - Short Futures														(1,081,567,261)	(1,081,567,261)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(1,045,788,155)	(1,045,788,155)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(1,045,788,155)	(1,045,788,155)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability

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	115,386,882		115,386,882	4,871,503	(11,127,712)	4,871,503	115,386,882	115,386,882
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	278,225,107	336,238,142		58,013,035	336,238,142		58,013,035	461,840	461,840
BANK OF MONTREAL	NQ06HPCNCCU6TUTQYE16	Y	Y	11,917,416	11,210,071			11,210,071			601,028	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	84,310,000	114,847,695	(46,152)	30,491,543	114,847,695	(46,152)	30,491,543		
BNP PARIBAS	ROMUWSFPU8MPRO8KSP83	Y	Y	19,370,000	54,489,775	(23,029,702)	12,090,073	54,489,775	(23,029,702)	12,090,073	6,237,803	6,237,803
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	170,480,000	315,724,281	(14,397,085)	130,847,196	315,724,281	(14,397,085)	130,847,196	4,447,384	4,447,384
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	254900BN8XS34XZDJ223	Y	Y			(3,802,291)			(3,802,291)		742,914	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	65,200,000	78,989,665		13,789,665	78,989,665		13,789,665	1,566,162	1,566,162
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		696,096		696,096	696,096		696,096		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Y	Y		10,500,672	(28,710,082)		10,500,674	(28,710,082)		11,011,832	
MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	Y	Y			(169,780)			(169,780)		53,781	
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	244,770,000	289,789,658	(2,069,253)	42,950,405	289,789,658	(2,069,253)	42,950,405	566,994	566,994
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	24,300,000	34,055,382		9,755,382	34,055,382		9,755,382		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	11,650,000	13,135,598	(1,585,739)		13,135,598	(1,585,739)		1,062,031	961,890
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y		2,313,779	(18,142,327)		2,313,779	(18,142,327)		4,352,476	
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Y	Y	2,290,000	2,115,696			2,115,696			415,600	241,296
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	43,690,000	62,370,817	(4,741,426)	13,939,391	62,370,817	(4,741,426)	13,939,391	1,146,552	1,146,552
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	6,190,000	10,980,576		4,790,576	10,980,576		4,790,576		
0299999999. Total NAIC 1 Designation				962,392,523	1,337,457,903	(96,693,837)	317,363,362	1,337,457,905	(96,693,837)	317,363,362	32,666,397	15,629,921
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					152,777,337	(71,900,209)	80,877,128	152,777,337	(71,900,210)	80,877,127	37,607,344	37,607,344
0999999999 - Gross Totals				962,392,523	1,605,622,122	(168,594,046)	513,627,372	1,495,106,745	(179,721,759)	403,111,992	185,660,623	168,624,147
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,605,622,122	(168,594,046)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 254900BN8XS34XZDJ223	Cash			3,990,000	3,990,000	3,990,000		
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			140,000	140,000	140,000		
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Cash			15,100,000	15,100,000	15,100,000		
MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	Cash			900,000	900,000	900,000		
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Cash			13,840,000	13,840,000	13,840,000		
CME GROUP INC (CREDIT SUISSE SECURITIES (USA) LLC) SNZ2OJLFK8MNNCLQOF39	Cash			15,086,500	15,086,500	15,086,500		I
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ2OJLFK8MNNCLQOF39	Cash			125,428,000	125,428,000	125,428,000		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36	Cash			4,488,570	4,488,570	4,488,570		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash			(26,622,585)	(26,622,585)	(26,622,585)		I
0199999999 - Total				152,350,485	152,350,485	152,350,485	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Cash			278,225,107	278,225,107	XXX		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			84,310,000	84,310,000	XXX		
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			19,370,000	19,370,000	XXX		
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			170,480,000	170,480,000	XXX		
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			65,200,000	65,200,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			244,770,000	244,770,000	XXX		
NATIXIS KX1WK48MPD4Y2NCUIZ63	Cash			24,300,000	24,300,000	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			11,650,000	11,650,000	XXX		
SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	Cash			2,290,000	2,290,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash			43,690,000	43,690,000	XXX		
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Cash			6,190,000	6,190,000	XXX		
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912810-QK-7	US TREASURY NT	429,352	300,000	XXX	08/15/2040	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-5N-6	US TREASURY NT	11,488,064	10,234,000	XXX	11/30/2025	
0299999999 - Total				962,392,523	961,009,107	XXX	XXX	XXX

SCHEDULE DB - PART E

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

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
000000-00-0	CASH			6,499,438	6,499,438	01/01/2021
9099999. Total - Cash (Schedule E Part 1 type)				6,499,438	6,499,438	XXX
000000-00-0	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			1,324,220,239	1,324,220,239	01/01/2021
000000-00-0	ASL CAPITAL MARKETS INC			25,000,000	25,000,000	01/01/2021
000000-00-0	BMO NESBITT BURNS			100,000,000	100,000,000	01/01/2021
000000-00-0	BMO NESBITT			200,000,000	200,000,000	01/19/2021
000000-00-0	DEUTSCHE BANK SECURITIES INC			200,000,000	200,000,000	01/07/2021
000000-00-0	JEFFERIES LLC			200,000,000	200,000,000	01/07/2021
000000-00-0	RBC CAPITAL MARKETS INC			200,000,000	200,000,000	02/04/2021
000000-00-0	RBC CAPITAL MARKETS INC			250,000,000	250,000,000	03/31/2021
000000-00-0	RBC CAPITAL MARKETS INC			175,000,000	175,000,000	01/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				2,674,220,239	2,674,220,239	XXX
9999999 - Totals				2,680,719,677	2,680,719,677	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 2,680,719,677 — Book/Adjusted Carrying Value $ 2,680,719,677
2. Average balance for the year — Fair Value $ 2,858,523,306 — Book/Adjusted Carrying Value $ 2,858,523,306
3.

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 DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

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 *
BANK OF AMERICA	LOS ANGELES, CA					4,038,485	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.010	24,148	207	323,131,223	XXX
CITIBANK	NEW YORK, NY					23,773,663	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					28,453,700	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				1,782,985	XXX
PNC BANK	PITTSBURGH, PA					(4,109,543)	XXX
UNION BANK	SAN FRANCISCO, CA		0.120	1,824	1,645	50,052,868	XXX
US BANK	DENVER, CO					2,447,363	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.150	64,380	31,879	250,032,501	XXX
STATE STEET BANK AND TRUST COMPANY	BOSTON, MA		0.160	28,445		400,028,445	XXX
DEUTSCHE BANK - MATURES 1/29/2021	NEW YORK, NY		0.140			100,000,000	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(122,510,684)	XXX
0199998 Deposits in ... 77 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	17,777	6,266	1,482,773	XXX
0199999. Totals - Open Depositories		XXX	XXX	136,575	39,997	1,058,603,777	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	136,575	39,997	1,058,603,777	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	136,575	39,997	1,058,603,777	XXX

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

1. January	167,732,915	4. April	198,081,658	7. July	76,651,146	10. October	541,842,558
2. February	200,647,454	5. May	82,219,612	8. August	52,170,217	11. November	470,433,619
3. March	121,251,641	6. June	137,710,378	9. September	78,913,501	12. December	1,058,603,777

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								
	APPIAN NATURAL RESOURCES FUND II TL H		12/10/2020	2.751		8,121,120	8,034	1,472
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						8,121,120	8,034	1,472
6599999. Subtotal - Unaffiliated Bank Loans						8,121,120	8,034	1,472
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						8,121,120	8,034	1,472
8399999. Total Bonds						8,121,120	8,034	1,472
261941-10-8	DREYFUS TREAS PR CASH MGT-INS SHS		12/02/2020	0.142		71,876,891		285
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						71,876,891		285
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		12/29/2020	0.031		383,571,431	9,840	57,900
26200T-10-9	DREYFUS INSTL PREF MMKT-INST		12/29/2020	0.142		100,071,738		346
40428X-10-7	HSBC US GOVT MMKT-I		12/30/2020	0.030		73,842,748	4,039	156
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		12/30/2020	0.020		26,473,167	483	3,499
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		12/31/2020	0.030		77,086,196	1,034	2,589
8699999. Subtotal - All Other Money Market Mutual Funds						661,045,281	15,395	64,490
8899999 - Total Cash Equivalents						741,043,291	23,429	66,247

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ...$ ..... 1G ..$ 8,121,120

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	FOR THE PAYMENT OF POLICYHOLDERS AND CREDITORS OF INSURER IN THIS STATE			150,297	153,522
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	FOR THE PROTECTION OF THE INSURER'S POLICYHOLDERS IN THIS STATE AND OTHERS IN THIS STATE ENTITLED TO THE PROCEEDS OF ITS POLICIES			59,922	59,953
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE	B	FOR THE BENEFIT OF ALL OF ITS POLICYHOLDERS IN THE UNITED STATES	5,009,895	5,117,385		
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	FOR THE BENEFIT OF ALL ITS POLICYHOLDERS AND CREDITORS	210,370	214,676	210,370	214,676
33. New York NY						
34. North Carolina NC	B	FOR THE PROTECTION OF POLICYHOLDERS	410,722	419,129		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,630,987	5,751,190	420,589	428,151
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				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

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