ANNUAL STATEMENT

OF



NASSAU

Nassau Life Insurance Company

OF EAST GREENBUSH
IN THE STATE OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2021

2021

LIFE AND ACCIDENT AND HEALTH

2021

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

NASSAU LIFE INSURANCE COMPANY

NAIC Group Code 4736 (Current) 4736 (Prior) NAIC Company Code 67814 Employer's ID Number 06-0493340

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

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

Incorporated/Organized 05/01/1851 Commenced Business 05/01/1851

Statutory Home Office 15 Tech Valley Drive, East Greenbush, NY, US 12061-4137
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One American Row
(Street and Number)
Hartford, CT, US 06103, 860-403-5000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P. O. Box 5056, Hartford, CT, US 06102-5056
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One American Row
(Street and Number)
Hartford, CT, US 06103, 860-403-5210
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nfg.com

Statutory Statement Contact Donald Scott Aderhold, 860-403-5210
(Name) (Area Code) (Telephone Number)
Statutory_Reporting@nfg.com, 860-403-5344
(E-mail Address) (FAX Number)

OFFICERS

President, CEO	Phillip John Gass	Vice President, CFO, Treasurer	Diana Piquette
Vice President, General Counsel, Secretary	Kostas Cheliotis		

OTHER

Thomas Martin Buckingham #, Vice President, Chief Growth Officer	David Eugene Czerniecki, Vice President, Chief Investment Officer	

DIRECTORS OR TRUSTEES

Leanne Marie Bell	Thomas Martin Buckingham	Kostas Cheliotis
Phillip John Gass	Kevin Joseph Gregson	Leland Corvis Launer Jr.
Thomas Arthur Williams		

State of Connecticut
County of Hartford SS

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

Phillip John Gass	Kostas Cheliotis	Diana Piquette
President, CEO	Vice President, General Counsel, Secretary	Vice President, CFO, Treasurer

Subscribed and sworn to before me this
31st day of January, 2022

Jessie O. Karpf

1/31/2025

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)	7,160,858,680		7,160,858,680	7,394,807,421
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	54,060,762		54,060,762	66,459,102
	2.2 Common stocks	34,209,484		34,209,484	54,828,675
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	568,927,180		568,927,180	498,963,185
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	29,164,214		29,164,214	31,540,175
	4.2 Properties held for the production of income (less $ 0 encumbrances)			0	0
	4.3 Properties held for sale (less $ 0 encumbrances)			0	0
5.	Cash ($ 73,224,251 , Schedule E - Part 1), cash equivalents ($ 32,594 , Schedule E - Part 2) and short-term investments ($ 1,900,000 , Schedule DA)	75,156,846		75,156,846	151,010,824
6.	Contract loans (including $ premium notes)	2,496,494,497		2,496,494,497	2,472,236,158
7.	Derivatives (Schedule DB)	0		0	0
8.	Other invested assets (Schedule BA)	480,244,266	4,108,710	476,135,556	421,933,276
9.	Receivables for securities	50,241,898		50,241,898	22,084,891
10.	Securities lending reinvested collateral assets (Schedule DL)			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	10,949,357,827	4,108,710	10,945,249,117	11,113,863,707
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	159,972,515	735,301	159,237,214	148,893,557
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	16,243,309		16,243,309	13,297,640
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	47,453,808		47,453,808	49,508,430
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	7,954,355	1,578,780	6,375,575	8,042,758
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	225,392		225,392	154,061
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0		0	12,178,534
18.2	Net deferred tax asset	98,973,584	52,179,476	46,794,108	38,522,504
19.	Guaranty funds receivable or on deposit	318,462		318,462	655,362
20.	Electronic data processing equipment and software	1,715	1,715	0	0
21.	Furniture and equipment, including health care delivery assets ($)	197,454	197,454	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	7,716,785		7,716,785	4,166,175
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	14,616,352	1,009,551	13,606,801	16,306,214
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,303,031,558	59,810,987	11,243,220,571	11,405,588,942
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,771,231,783		2,771,231,783	2,616,178,983
28.	Total (Lines 26 and 27)	14,074,263,341	59,810,987	14,014,452,354	14,021,767,925
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Pool Deposits	1,900,334		1,900,334	1,403,662
2502.	Premium Paid in advance	392,272		392,272	398,978
2503.	Suspense	12,323,746	1,009,551	11,314,195	14,503,574
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	14,616,352	1,009,551	13,606,801	16,306,214

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 9,639,548,925 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,087,474,158 Modco Reserve)	9,639,548,925	9,833,168,317
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	65,933	70,013
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	402,101,849	448,167,861
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	168,805,706	177,750,515
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	14,309,123	15,856,831
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)	758,423	1,760,189
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)	94,608,809	104,146,628
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	2,018,957	1,966,249
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		0
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 17,343,039 assumed and $ 20,643,738 ceded	37,986,777	19,428,793
	9.4 Interest maintenance reserve (IMR, Line 6)	99,131,211	108,702,857
10.	Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $	683,794	443,643
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	19,711,653	18,701,654
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(29,866,378)	(33,516,459)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	828,026	1,430,008
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	18,876,229	0
15.2	Net deferred tax liability		
16.	Unearned investment income	3,347,803	3,499,084
17.	Amounts withheld or retained by reporting entity as agent or trustee	386,188	20,865
18.	Amounts held for agents' account, including $ agents' credit balances	1,687	1,687
19.	Remittances and items not allocated	4,955,571	3,719,944
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		0
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	152,159,509	139,269,214
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	5,465,293	11,699,613
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	205,811,194	208,043,180
	24.04 Payable to parent, subsidiaries and affiliates	5,239,567	10,865,467
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	101,600	191,388
	24.09 Payable for securities	5,855,034	14,763,472
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	13,949,535	20,098,730
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,866,842,018	11,110,249,743
27.	From Separate Accounts Statement	2,771,231,782	2,616,178,982
28.	Total liabilities (Lines 26 and 27)	13,638,073,800	13,726,428,725
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	126,365,228	126,338,924
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	254,832,814	254,832,814
34.	Aggregate write-ins for special surplus funds	2,500,000	2,500,000
35.	Unassigned funds (surplus)	(17,319,488)	(98,332,538)
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)	366,378,554	285,339,200
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	376,378,554	295,339,200
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,014,452,354	14,021,767,925
	DETAILS OF WRITE-INS		
2501.	Liability For Non-Qual Pension Plans		175,843
2502.	Escheat Liability	10,370,241	8,324,126
2503.	Other Liabilities	3,579,294	11,598,761
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	13,949,535	20,098,730
3101.			0
3102.			0
3103.			0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Aviation Reinsurance Contingency Reserve	2,500,000	2,500,000
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,500,000	2,500,000

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)	285,835,183	300,658,468
2.	Considerations for supplementary contracts with life contingencies	5,041,978	5,292,862
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	653,760,140	560,417,093
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	16,661,959	12,987,338
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(12,571)	(641,589)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	13,816,455	13,794,866
7.	Reserve adjustments on reinsurance ceded	(209,652,589)	(218,558,753)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,788,880	73,762,910
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	27,872,847	10,908,751
9.	Total (Lines 1 to 8.3)	868,112,282	758,621,946
10.	Death benefits	470,374,395	533,379,812
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,294,181	1,186,442
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	29,704,707	22,037,277
13.	Disability benefits and benefits under accident and health contracts	2,685,892	2,322,723
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	416,854,542	401,082,693
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	8,714,758	10,089,674
18.	Payments on supplementary contracts with life contingencies	10,318,440	10,225,075
19.	Increase in aggregate reserves for life and accident and health contracts	(178,912,554)	(250,250,645)
20.	Totals (Lines 10 to 19)	761,034,361	730,073,051
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	4,938,057	4,772,741
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,365,981	2,022,870
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	97,120,271	105,909,437
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	8,128,343	9,306,187
25.	Increase in loading on deferred and uncollected premiums	127,916	236,257
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(195,244,646)	(159,521,371)
27.	Aggregate write-ins for deductions	18,115,923	14,657,431
28.	Totals (Lines 20 to 27)	699,586,206	707,456,603
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	168,526,076	51,165,343
30.	Dividends to policyholders and refunds to members	57,291,205	60,966,598
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	111,234,871	(9,801,255)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	20,499,649	(38,902,257)
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)	90,735,222	29,101,002
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,464,737 (excluding taxes of $ 1,601,245 transferred to the IMR)	(3,354,485)	(40,813,352)
35.	Net income (Line 33 plus Line 34)	87,380,737	(11,712,350)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	295,339,200	328,462,420
37.	Net income (Line 35)	87,380,737	(11,712,350)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,358,870)	2,978,951	(6,813,690)
39.	Change in net unrealized foreign exchange capital gain (loss)	(48,510)	193,271
40.	Change in net deferred income tax	(5,902,821)	(7,850,771)
41.	Change in nonadmitted assets	15,044,757	(10,483,774)
42.	Change in liability for reinsurance in unauthorized and certified companies	6,234,320	(6,028,979)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	14,875,815	(1,335,387)
44.	Change in asset valuation reserve	(12,890,295)	21,414,138
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement	(12,571)	(641,589)
48.	Change in surplus notes	26,305	26,305
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	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	(20,000,000)	0
53.	Aggregate write-ins for gains and losses in surplus	(6,647,334)	(9,890,394)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	81,039,354	(33,123,220)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	376,378,554	295,339,200
	DETAILS OF WRITE-INS		
08.301.	Administrative and management fees	27,872,847	10,908,751
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	27,872,847	10,908,751
2701.	Interest Exp on funds withheld	11,374,325	8,406,184
2702.	Change in GIA Invest General Account	6,487,209	5,988,685
2703.	Administrative and management fees	254,389	262,562
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	18,115,923	14,657,431
5301.	Surplus withdrawal offset	12,571	641,589
5302.	Initial Reinsurance Allowance	(8,642,359)	(8,144,644)
5303.	Tax on Reinsurance Allow	1,814,895	1,710,376
5398.	Summary of remaining write-ins for Line 53 from overflow page	167,559	(4,097,715)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(6,647,334)	(9,890,394)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	357,324,169	386,925,327
2.	Net investment income	651,620,333	579,534,139
3.	Miscellaneous income	271,622,649	35,739,842
4.	Total (Lines 1 through 3)	1,280,567,151	1,002,199,308
5.	Benefit and loss related payments	1,326,301,788	1,133,783,727
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(198,894,727)	(159,392,186)
7.	Commissions, expenses paid and aggregate write-ins for deductions	117,719,480	116,322,917
8.	Dividends paid to policyholders	100,328,866	123,147,389
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(6,453,215)	9,343,573
10.	Total (Lines 5 through 9)	1,339,002,193	1,223,205,420
11.	Net cash from operations (Line 4 minus Line 10)	(58,435,041)	(221,006,112)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,142,977,270	1,767,322,126
	12.2 Stocks	64,015,308	61,026,739
	12.3 Mortgage loans	35,372,995	6,988,521
	12.4 Real estate	0	0
	12.5 Other invested assets	39,978,271	32,376,943
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(185,164)	10,535
	12.7 Miscellaneous proceeds	0	14,282,309
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,282,158,681	1,882,007,173
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	949,094,640	1,160,128,342
	13.2 Stocks	16,957,689	241,289,638
	13.3 Mortgage loans	105,804,886	106,216,625
	13.4 Real estate	267,053	3,251,876
	13.5 Other invested assets	91,517,616	59,841,129
	13.6 Miscellaneous applications	12,148,488	12,812,511
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,175,790,372	1,583,540,121
14.	Net increase (decrease) in contract loans and premium notes	24,258,339	30,510,171
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	82,109,969	267,956,881
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	26,304	26,305
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(49,977,285)	(11,915,673)
	16.5 Dividends to stockholders	20,000,000	0
	16.6 Other cash provided (applied)	(29,577,925)	(1,746,850)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(99,528,906)	(13,636,218)
	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)	(75,853,978)	33,314,551
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	151,010,823	117,696,272
	19.2 End of year (Line 18 plus Line 19.1)	75,156,845	151,010,823

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	285,835,183	277,332,893	1,488,471	6,916,155	97,664	0			0
2.	Considerations for supplementary contracts with life contingencies	5,041,978	XXX	XXX	5,041,978		XXX	XXX		XXX
3.	Net investment income	653,760,140	444,676,825	154,154,111	53,666,656	1,262,548	0			0
4.	Amortization of Interest Maintenance Reserve (IMR)	16,661,959	13,470,549	137,814	2,634,924	418,672	0			0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(12,571)	0	0	(12,571)	0	0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	13,816,453	4,857,092	8,911,835	47,526	0	0	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(209,652,589)	(176,404,992)	(33,247,597)	0	0	0	XXX		0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,788,880	62,939,014	0	11,825,633	24,233	0	XXX		0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	27,872,848	26,102,986	0	1,760,585	8,356	921	0	0	0
9.	Totals (Lines 1 to 8.3)	868,112,281	652,974,367	131,444,634	81,880,886	1,811,473	921	0	0	0
10.	Death benefits	470,374,395	464,539,417	5,834,978	0	0	XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,294,181	1,294,181	0	0	0	XXX	XXX		0
12.	Annuity benefits	29,704,707	XXX	XXX	23,549,099	6,155,608	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	2,685,892	2,150,225	0	0	0	535,667	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX		0
15.	Surrender benefits and withdrawals for life contracts	416,854,542	213,376,926	0	198,092,981	5,384,635	XXX	XXX		0
16.	Group conversions	0	0	0	0	0	0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	8,714,758	6,392,115	54,889	2,250,761	16,993	0	XXX		0
18.	Payments on supplementary contracts with life contingencies	10,318,440	0	0	10,318,440	0	XXX	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	(178,912,554)	(237,656,459)	105,879,726	(40,512,949)	(6,622,872)	0	XXX		0
20.	Totals (Lines 10 to 19)	761,034,361	450,096,405	111,769,593	193,698,332	4,934,364	535,667	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,938,056	3,363,300	(9)	1,570,635	4,130	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	5,365,981	5,094,380	256,973	0	0	14,628	XXX	0	0
23.	General insurance expenses and fraternal expenses	97,120,271	87,977,299	303,191	8,323,018	516,763	0			0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,128,343	7,758,017	13,459	336,810	20,057	0			0
25.	Increase in loading on deferred and uncollected premiums	127,916	127,916	0	0	0	0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(195,244,646)	(53,813,881)	0	(140,982,056)	(448,709)	0	XXX		0
27.	Aggregate write-ins for deductions	18,115,923	17,941,065	0	0	0	174,858	0	0	0
28.	Totals (Lines 20 to 27)	699,586,205	518,544,501	112,343,207	62,946,739	5,026,605	725,153	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	168,526,076	134,429,866	19,101,427	18,934,147	(3,215,132)	(724,232)	0	0	0
30.	Dividends to policyholders and refunds to members	57,291,205	57,274,986	0	16,219	0	0	XXX		0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	111,234,871	77,154,880	19,101,427	18,917,928	(3,215,132)	(724,232)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	20,499,649	14,218,994	3,520,232	3,486,414	(592,521)	(133,470)			0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	90,735,222	62,935,886	15,581,195	15,431,514	(2,622,611)	(590,762)	0	0	0
34.	Policies/certificates in force end of year	271,226	245,202	428	22,785	2,182	629	XXX		0
	DETAILS OF WRITE-INS									
08.301.	Administrative and management fees	27,872,848	26,102,986		1,760,585	8,356	921			
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	27,872,848	26,102,986	0	1,760,585	8,356	921	0	0	0
2701.	Interest Exp on funds withheld	11,374,325	11,374,325							
2702.	Change in GIA Invest General Account	6,487,209	6,487,209							
2703.	Administrative and management fees	254,389	79,531				174,858			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	18,115,923	17,941,065	0	0	0	174,858	0	0	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	277,332,893		147,350,838	5,823,535		63,543,258	3,389,013	16,237,578	40,988,671			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	444,676,825		385,707,735	3,588,650		45,144,974		6,338,814	3,896,652			
4.	Amortization of Interest Maintenance Reserve (IMR)	13,470,549		12,257,538	96,835		1,023,677		19,680	72,819			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6.	Commissions and expense allowances on reinsurance ceded	4,857,092	0	4,291,767	557,335		(26,220)	26,845	465	6,900			
7.	Reserve adjustments on reinsurance ceded	(176,404,992)		(176,404,992)									
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	62,939,014							16,715,185	46,223,829			
	8.2 Charges and fees for deposit-type contracts	0											
	8.3 Aggregate write-ins for miscellaneous income	26,102,985	0	17,057,699	0	0	35,597	0	0	9,009,689	0	0	0
9.	Totals (Lines 1 to 8.3)	652,974,366	0	390,260,585	10,066,355	0	109,721,286	3,415,858	39,311,722	100,198,560	0	0	0
10.	Death benefits	464,539,417		285,128,537	(1,077,580)		123,167,281	600,000	10,163,474	46,557,705			
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,294,181		1,285,699			8,482						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,150,225		1,488,473	26,871		295,819		18,679	320,383			
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	213,376,926		102,069,682			23,184,663	40,215	50,295,434	37,786,932			
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	6,392,115		4,890,645	105,648		872,048	16,687	106,179	400,908			
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	(237,656,459)		(207,576,897)	1,892,187		(31,283,549)	1,560,895	378,831	(2,627,926)			
20.	Totals (Lines 10 to 19)	450,096,405	0	187,286,139	947,126	0	116,244,744	2,217,797	60,962,597	82,438,002	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,363,300	0	886,166	94,142		248,388		550,336	1,584,268			XXX
22.	Commissions and expense allowances on reinsurance assumed	5,094,380	0		905		5,093,475						
23.	General insurance expenses	87,977,299		51,183,125	6,104,221		9,619,753		14,063,743	7,006,457			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,758,017		4,792,750	438,246		1,066,857		603,671	856,493			
25.	Increase in loading on deferred and uncollected premiums	127,916		297,120	(169,204)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(53,813,881)							(38,814,074)	(14,999,807)			
27.	Aggregate write-ins for deductions	17,941,065	0	11,453,856	0	0	0	0	0	6,487,209	0	0	0
28.	Totals (Lines 20 to 27)	518,544,501	0	255,899,156	7,415,436	0	132,273,217	2,217,797	37,366,273	83,372,622	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	134,429,865	0	134,361,429	2,650,919	0	(22,551,931)	1,198,061	1,945,449	16,825,938	0	0	0
30.	Dividends to policyholders and refunds to members	57,274,986		57,274,986									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	77,154,879	0	77,086,443	2,650,919	0	(22,551,931)	1,198,061	1,945,449	16,825,938	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	14,218,994		14,206,382	488,542		(4,156,131)	220,792	358,530	3,100,879			
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)	62,935,885	0	62,880,061	2,162,377	0	(18,395,800)	977,269	1,586,919	13,725,059	0	0	0
34.	Policies/certificates in force end of year	245,202		138,282	20,460		19,813	166	47,404	19,077			
	DETAILS OF WRITE-INS												
08.301.	Management Fees	26,102,985		17,057,699			35,597			9,009,689			
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	26,102,985	0	17,057,699	0	0	35,597	0	0	9,009,689	0	0	0
2701.	Interest Exp on Funds withheld	11,374,325		11,374,325									
2702.	Change in GIA invest General Account	6,487,209								6,487,209			
2703.	Management fees	79,531		79,531									
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	17,941,065	0	11,453,856	0	0	0	0	0	6,487,209	0	0	0

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	1,488,471	1,442,763		45,708					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	154,154,111	154,154,664		(553)					
4.	Amortization of Interest Maintenance Reserve (IMR)	137,814	137,814							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6.	Commissions and expense allowances on reinsurance ceded	8,911,835	8,911,835							
7.	Reserve adjustments on reinsurance ceded	(33,247,597)	(33,247,597)							
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0								
	8.2 Charges and fees for deposit-type contracts	0								
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	131,444,634	131,399,479	0	45,155	0	0	0	0	0
10.	Death benefits	5,834,978	5,834,978							
11.	Matured endowments (excluding guaranteed annual pure endowments)	0								
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0								
14.	Coupons, guaranteed annual pure endowments and similar benefits	0								
15.	Surrender benefits and withdrawals for life contracts	0								
16.	Group conversions	0								
17.	Interest and adjustments on contract or deposit-type contract funds	54,889	54,889							
18.	Payments on supplementary contracts with life contingencies	0								
19.	Increase in aggregate reserves for life and accident and health contracts	105,879,726	106,049,941		(170,215)					
20.	Totals (Lines 10 to 19)	111,769,593	111,939,808	0	(170,215)	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	(9)	0		(9)					XXX
22.	Commissions and expense allowances on reinsurance assumed	256,973	256,973							
23.	General insurance expenses	303,191	287,378		15,813					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,459	12,344		1,115					
25.	Increase in loading on deferred and uncollected premiums	0								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0								
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	112,343,207	112,496,503	0	(153,296)	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	19,101,427	18,902,976	0	198,451	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	19,101,427	18,902,976	0	198,451	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	3,520,232	3,483,659		36,573					
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)	15,581,195	15,419,317	0	161,878	0	0	0	0	0
34.	Policies/certificates in force end of year	428	391		37					
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

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

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

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

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	6,916,155	2,139,253		3,066,400		1,710,502	
2.	Considerations for supplementary contracts with life contingencies	5,041,978	XXX	XXX	XXX	XXX	5,041,978	XXX
3.	Net investment income	53,666,656	22,894,859		5,385,624		13,646,128	11,740,045
4.	Amortization of Interest Maintenance Reserve (IMR)	2,634,924	990,416		245,268		561,823	837,417
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(12,571)	(12,571)					
6.	Commissions and expense allowances on reinsurance ceded	47,526	47,526					
7.	Reserve adjustments on reinsurance ceded	0						
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,825,633	157		11,795,749		29,727	
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	1,760,584	472,277	0	1,288,307	0	0	0
9.	Totals (Lines 1 to 8.3)	81,880,885	26,531,917	0	21,781,348	0	20,990,158	12,577,462
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	23,549,099	4,107,729		12,003,927		7,422,531	14,912
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	198,092,981	52,289,538		145,984,314		(180,871)	
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	2,250,761	26,882		25,337		751,380	1,447,162
18.	Payments on supplementary contracts with life contingencies	10,318,440					10,318,440	
19.	Increase in aggregate reserves for life and accident and health contracts	(40,512,949)	(34,525,687)		(10,115,294)		4,246,242	(118,210)
20.	Totals (Lines 10 to 19)	193,698,332	21,898,462	0	147,898,284	0	22,557,722	1,343,864
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,570,635	425,362		1,016,649		128,624	
22.	Commissions and expense allowances on reinsurance assumed	0						
23.	General insurance expenses	8,323,018	2,042,195		4,512,459		1,360,135	408,229
24.	Insurance taxes, licenses and fees, excluding federal income taxes	336,810	84,098		182,106		54,853	15,753
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(140,982,056)	(2,745,114)		(137,899,681)		(337,261)	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	62,946,739	21,705,003	0	15,709,817	0	23,764,073	1,767,846
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	18,934,146	4,826,914	0	6,071,531	0	(2,773,915)	10,809,616
30.	Dividends to policyholders and refunds to members	16,219					16,219	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	18,917,927	4,826,914	0	6,071,531	0	(2,790,134)	10,809,616
32.	Federal income taxes incurred (excluding tax on capital gains)	3,486,414	889,560		1,118,931		(514,198)	1,992,121
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)	15,431,513	3,937,354	0	4,952,600	0	(2,275,936)	8,817,495
34.	Policies/certificates in force end of year	22,785	5,529		12,069		3,964	1,223
	DETAILS OF WRITE-INS							
08.301.	Administrative & management fees	1,760,584	472,277		1,288,307			
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,760,584	472,277	0	1,288,307	0	0	0
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	97,664	89,388		8,276			
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,262,548	19,633		8,564			1,234,351
4.	Amortization of Interest Maintenance Reserve (IMR)	418,672	369,400					49,272
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	0						
7.	Reserve adjustments on reinsurance ceded	0						
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	24,233			24,233			
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	8,358	0	0	902	0	0	7,456
9.	Totals (Lines 1 to 8.3)	1,811,475	478,421	0	41,975	0	0	1,291,079
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	6,155,608						6,155,608
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	5,384,635	4,683,136		701,499			
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	16,993						16,993
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	(6,622,872)	(3,943,598)		(235,782)			(2,443,492)
20.	Totals (Lines 10 to 19)	4,934,364	739,538	0	465,717	0	0	3,729,109
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,130	2,282		1,848			
22.	Commissions and expense allowances on reinsurance assumed	0						
23.	General insurance expenses	516,763	516,763					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	20,057	20,057					
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(448,709)	0		(448,709)			
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	5,026,605	1,278,640	0	18,856	0	0	3,729,109
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(3,215,130)	(800,219)	0	23,119	0	0	(2,438,030)
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,215,130)	(800,219)	0	23,119	0	0	(2,438,030)
32.	Federal income taxes incurred (excluding tax on capital gains)	(592,521)	(147,474)		4,261			(449,308)
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)	(2,622,609)	(652,745)	0	18,858	0	0	(1,988,722)
34.	Policies/certificates in force end of year	2,182	1,058		99			1,025
	DETAILS OF WRITE-INS							
08.301.	Administrative & management fees	8,358			902			7,456
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	8,358	0	0	902	0	0	7,456
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0

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

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	0												
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	0												
4.	Amortization of Interest Maintenance Reserve (IMR)	0												
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6.	Commissions and expense allowances on reinsurance ceded	0									0			
7.	Reserve adjustments on reinsurance ceded	0												
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0												
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	921	0	0	0	0	0	0	0	0	0	0	0	921
9.	Totals (Lines 1 to 8.3)	921	0	0	0	0	0	0	0	0	0	0	0	921
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	535,667												535,667
14.	Coupons, guaranteed annual pure endowments and similar benefits	0												
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0												
17.	Interest and adjustments on contract or deposit-type contract funds	0												
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	0												
20.	Totals (Lines 10 to 19)	535,667	0	0	0	0	0	0	0	0	0	0	0	535,667
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0									0			
22.	Commissions and expense allowances on reinsurance assumed	14,628									0			14,628
23.	General insurance expenses	0												
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0												
25.	Increase in loading on deferred and uncollected premiums	0												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0												
27.	Aggregate write-ins for deductions	174,858	0	0	0	0	0	0	0	0	0	0	0	174,858
28.	Totals (Lines 20 to 27)	725,153	0	0	0	0	0	0	0	0	0	0	0	725,153
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(724,232)	0	0	0	0	0	0	0	0	0	0	0	(724,232)
30.	Dividends to policyholders and refunds to members	0												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(724,232)	0	0	0	0	0	0	0	0	0	0	0	(724,232)
32.	Federal income taxes incurred (excluding tax on capital gains)	(133,470)												(133,470)
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)	(590,762)	0	0	0	0	0	0	0	0	0	0	0	(590,762)
34.	Policies/certificates in force end of year	629										628		1
	DETAILS OF WRITE-INS													
08.301.	Administrative & management fees	921												921
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	921	0	0	0	0	0	0	0	0	0	0	0	921
2701.	Administrative & management fees	174,858												174,858
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	174,858	0	0	0	0	0	0	0	0	0	0	0	174,858

(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	7,388,604,824	0	6,316,526,333	68,636,691	0	732,492,808	76,120,845	106,390,831	88,437,316	0	0	0
2. Tabular net premiums or considerations	274,546,163		160,060,586	7,650,751		75,607,163	3,389,013	22,372,043	5,466,607	0	0	
3. Present value of disability claims incurred	2,249,053		1,620,659			583,145		45,249		0	0	
4. Tabular interest	324,248,572		279,078,288	2,873,786		32,300,426	3,180,394	3,697,164	3,118,514	0	0	
5. Tabular less actual reserve released	17,992		660,340	3,235		(613,415)		(32,168)		0	0	
6. Increase in reserve on account of change in valuation basis	0									0	0	
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX								XXX	0	
7. Other increases (net)	0									0	0	
8. Totals (Lines 1 to 7)	7,989,666,604	0	6,757,946,206	79,164,463	0	840,370,127	82,690,252	132,473,119	97,022,437	0	0	0
9. Tabular cost	463,362,209		365,149,358	10,561,077		99,405,523	4,775,089	(22,760,929)	6,232,091	0	0	
10. Reserves released by death	191,700,674		172,746,444	(646,548)		19,805,646	93,844	(2,355,385)	2,056,673	0		
11. Reserves released by other terminations (net)	240,395,141		109,391,679			19,963,955	139,579	106,434,856	4,465,072	0		
12. Annuity, supplementary contract and disability payments involving life contingencies	1,600,990		1,555,440	26,871				18,679		0		
13. Net transfers to or (from) Separate Accounts	(58,402,806)							(56,139,422)	(2,263,384)			
14. Total Deductions (Lines 9 to 13)	838,656,208	0	648,842,921	9,941,400	0	139,175,124	5,008,512	25,197,799	10,490,452	0	0	0
15. Reserve December 31 of current year	7,151,010,396	0	6,109,103,285	69,223,063	0	701,195,003	77,681,740	107,275,320	86,531,985	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	6,578,735,075		5,826,635,116	1,664,363		646,337,306	20,219,253		83,879,037			
17. Amount Available for Policy Loans Based upon Line 16 CSV	6,324,106,453		5,602,533,765			621,478,179	19,441,589		80,652,920			

(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	1,395,620,128	1,394,224,485	0	0	1,395,643	0	0	0	0
2.	Tabular net premiums or considerations	2,566,620	2,520,912			45,708				
3.	Present value of disability claims incurred	0								
4.	Tabular interest	125,244,732	125,187,078			57,654				
5.	Tabular less actual reserve released	0								
6.	Increase in reserve on account of change in valuation basis	0								
7.	Other increases (net)	0								
8.	Totals (Lines 1 to 7)	1,523,431,480	1,521,932,475	0	0	1,499,005	0	0	0	0
9.	Tabular cost	6,911,261	6,637,684			273,577				
10.	Reserves released by death	15,020,364	15,020,364							
11.	Reserves released by other terminations (net)	0								
12.	Annuity, supplementary contract and disability payments involving life contingencies	0								
13.	Net transfers to or (from) Separate Accounts	0								
14.	Total Deductions (Lines 9 to 13)	21,931,625	21,658,048	0	0	273,577	0	0	0	0
15.	Reserve December 31 of current year	1,501,499,855	1,500,274,427	0	0	1,225,428	0	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,472,370,095	1,471,144,667			1,225,428				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,472,322,964	1,471,144,667			1,178,297				

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,001,408,219	750,074,175	0	162,921,542	0	88,412,502	0
2.	Tabular net premiums or considerations	13,003,357	3,184,477		3,066,400		6,752,480	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	50,715,359	30,200,231		7,102,317		13,412,811	
5.	Tabular less actual reserve released	(7,537,609)	(7,537,609)					
6.	Increase in reserve on account of change in valuation basis	(14,875,815)					(14,875,815)	
7.	Other increases (net)	0	(215,280,910)				215,280,910	
8.	Totals (Lines 1 to 7)	1,042,713,511	560,640,364	0	173,090,259	0	308,982,888	0
9.	Tabular cost	0	0					
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	51,715,390	51,715,390					
12.	Annuity, supplementary contract and disability payments involving life contingencies	186,374,152	11,402,427		158,252,951		16,718,774	
13.	Net transfers to or (from) Separate Accounts	(140,812,198)	(2,745,114)		(137,899,681)		(167,403)	
14.	Total Deductions (Lines 9 to 13)	97,277,344	60,372,703	0	20,353,270	0	16,551,371	0
15.	Reserve December 31 of current year	945,436,167	500,267,661	0	152,736,989	0	292,431,517	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	196,838,316	47,943,707		148,894,609			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	3,074,508			3,074,508			

(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	47,535,152	20,973,866	0	558,623	0	26,002,663	0
2.	Tabular net premiums or considerations	97,664	89,388		8,276			
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,249,907	1,044,329		24,143		1,181,435	
5.	Tabular less actual reserve released	0						
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	0						
8.	Totals (Lines 1 to 7)	49,882,723	22,107,583	0	591,042	0	27,184,098	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0						
12.	Annuity, supplementary contract and disability payments involving life contingencies	8,714,579	5,077,315		720,446		2,916,818	
13.	Net transfers to or (from) Separate Accounts	(448,709)			(448,709)			
14.	Total Deductions (Lines 9 to 13)	8,265,870	5,077,315	0	271,737	0	2,916,818	0
15.	Reserve December 31 of current year	41,616,853	17,030,268	0	319,305	0	24,267,280	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	17,335,313	17,016,008		319,305			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0						

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 12,433,189	10,940,137
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 332,712,974	310,935,113
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 3,357,183	3,357,183
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	3,031,873	3,031,873
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 22,181,040	22,168,603
4.	Real estate	(d) 5,266,232	5,266,232
5	Contract loans	188,182,855	198,127,495
6	Cash, cash equivalents and short-term investments	(e) 1,314,575	913,148
7	Derivative instruments	(f) 1,888,712	2,334,790
8.	Other invested assets	132,855,201	132,855,201
9.	Aggregate write-ins for investment income	(29,360)	46,496
10.	Total gross investment income	703,194,474	689,976,271
11.	Investment expenses		(g) 24,487,404
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 9,085,713
14.	Depreciation on real estate and other invested assets		(i) 2,643,014
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		36,216,131
17.	Net investment income (Line 10 minus Line 16)		653,760,140
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Income	(29,360)	46,496
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(29,360)	46,496
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 12,695,272 accrual of discount less $ 20,964,091 amortization of premium and less $ 1,286,880 paid for accrued interest on purchases.

(b) Includes $ 13,760 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 3,501 accrual of discount less $ 480,193 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 3,627,191 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 9,604 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

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

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

(h) Includes $ 9,059,408 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 2,643,014 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	(4,696,835)	0	(4,696,835)	(43,983)	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	12,054,340	(13,656,678)	(1,602,338)	(583,494)	46,319
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	2,764,628	(1,821,158)	943,470	3,388,838	(92,912)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	26,564,535	(1,714,296)	24,850,239	(15,061,386)	(1,919)
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	(185,164)	(704,980)	(890,144)	0	0
7.	Derivative instruments	(1,943,640)	0	(1,943,640)	(101,600)	0
8.	Other invested assets	37,892	(9,905,714)	(9,867,822)	13,021,707	0
9.	Aggregate write-ins for capital gains (losses)	0	8,796	8,796	0	0
10.	Total capital gains (losses)	34,595,756	(27,794,030)	6,801,726	620,081	(48,512)
	DETAILS OF WRITE-INS					
0901.	Change in mortgage loan valuation allowance		8,796	8,796		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	8,796	8,796	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	0											
2. Deferred and accrued	0											
3. Deferred , accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	0											
3.3 Reinsurance ceded	0											
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	0											
6.2 Reinsurance assumed	0											
6.3 Reinsurance ceded	0											
6.4 Net	0	0	0	0	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	0	0	0	0	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	0											
9.2 Reinsurance assumed	0											
9.3 Reinsurance ceded	0											
9.4 Net (Line 7 - Line 8)	0	0	0	0	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	75,329,543		68,007,351	7,210,508		14,020	97,664					
10.2 Reinsurance assumed	0											
10.3 Reinsurance ceded	21,974,075		21,663,517	310,558								
10.4 Net	53,355,468	0	46,343,834	6,899,950	0	14,020	97,664	0	0	0	0	0
RENEWAL												
11. Uncollected	16,243,309		16,243,309									
12. Deferred and accrued	47,453,808		47,453,808									
13. Deferred, accrued and uncollected:												
13.1 Direct	56,869,487		56,869,487									
13.2 Reinsurance assumed	8,028,977		8,028,977									
13.3 Reinsurance ceded	1,201,347		1,201,347									
13.4 Net (Line 11 + Line 12)	63,697,117	0	63,697,117	0	0	0	0	0	0	0	0	0
14. Advance	2,018,957		2,018,957									
15. Line 13.4 - Line 14	61,678,160	0	61,678,160	0	0	0	0	0	0	0	0	0
16. Collected during year:												
16.1 Direct	285,775,614		285,407,317	16,205		82,134				269,958		
16.2 Reinsurance assumed	32,101,657		24,938,286			7,163,371						
16.3 Reinsurance ceded	86,234,854		80,194,883			5,771,054				268,917		
16.4 Net	231,642,417	0	230,150,720	16,205	0	1,474,451	0	0	0	1,041	0	0
17. Line 15 + Line 16.4	293,320,577	0	291,828,880	16,205	0	1,474,451	0	0	0	1,041	0	0
18. Prior year (uncollected + deferred and accrued - advance)	60,840,862	0	60,839,821	0	0	0	0	0	0	1,041	0	0
19. Renewal premiums and considerations:												
19.1 Direct	285,281,245		284,964,293	16,205		31,688				269,059		
19.2 Reinsurance assumed	35,127,218		27,913,401			7,213,817						
19.3 Reinsurance ceded	87,928,748		81,888,635			5,771,054				269,059		
19.4 Net (Line 17 - Line 18)	232,479,715	0	230,989,059	16,205	0	1,474,451	0	0	0	0	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	360,610,788	0	352,971,644	7,226,713	0	45,708	97,664	0	0	269,059	0	0
20.2 Reinsurance assumed	35,127,218	0	27,913,401	0	0	7,213,817	0	0	0	0	0	0
20.3 Reinsurance ceded	109,902,823	0	103,552,152	310,558	0	5,771,054	0	0	0	269,059	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	285,835,183	0	277,332,893	6,916,155	0	1,488,471	97,664	0	0	0	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	7,591,145		7,591,145									
22. All other	0											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	8,933,406					8,933,406		0				
23.2 Reinsurance assumed	42,388		42,388			0		0				
23.3 Net ceded less assumed	8,891,018	0	(42,388)	0	0	8,933,406	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	0											
24.2 Reinsurance assumed	0											
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	4,883,049		4,835,408	47,641		0		0				
25.2 Reinsurance assumed	5,323,593		5,051,992	0		256,973		14,628		0		
25.3 Net ceded less assumed	(440,544)	0	(216,584)	47,641	0	(256,973)	0	(14,628)	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	13,816,455	0	4,835,408	47,641	0	8,933,406	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	5,365,981	0	5,094,380	0	0	256,973	0	14,628	0	0	0	0
26.3 Net ceded less assumed	8,450,474	0	(258,972)	47,641	0	8,676,433	0	(14,628)	0	0	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	0											
28. Single	1,299,857		750,894	548,963								
29. Renewal	3,638,200		2,612,406	1,021,673		(9)	4,130				0	
30. Deposit-type contract funds	0						0					
31. Totals (to agree with Page 6, Line 21)	4,938,057	0	3,363,300	1,570,636	0	(9)	4,130	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	2,751,308			(122,235)			2,629,073
2.	Salaries and wages	26,123,866			2,744,402			28,868,268
3.11	Contributions for benefit plans for employees	11,242,328			1,098,622			12,340,950
3.12	Contributions for benefit plans for agents	0			0			0
3.21	Payments to employees under non-funded benefit plans	0			0			0
3.22	Payments to agents under non-funded benefit plans	0			0			0
3.31	Other employee welfare	209,214			24,052			233,266
3.32	Other agent welfare	0			0			0
4.1	Legal fees and expenses	3,610,865			289,088			3,899,953
4.2	Medical examination fees	17,397			1,317			18,714
4.3	Inspection report fees	19,545			2,120			21,665
4.4	Fees of public accountants and consulting actuaries	4,519,479			456,874			4,976,353
4.5	Expense of investigation and settlement of policy claims	(1,545,036)			(109,881)			(1,654,917)
5.1	Traveling expenses	405,015			121,752			526,767
5.2	Advertising	11,236			13,756			24,992
5.3	Postage, express, telegraph and telephone	1,067,550			112,091			1,179,641
5.4	Printing and stationery	186,810			30,231			217,041
5.5	Cost or depreciation of furniture and equipment	381,565			33,861			415,426
5.6	Rental of equipment	723,572			86,333			809,905
5.7	Cost or depreciation of EDP equipment and software	2,657,369			260,894			2,918,263
6.1	Books and periodicals	57,800			5,863			63,663
6.2	Bureau and association fees	220,715			24,287			245,002
6.3	Insurance, except on real estate	1,194,376			120,745			1,315,121
6.4	Miscellaneous losses	0			0			0
6.5	Collection and bank service charges	665,573			67,388			732,961
6.6	Sundry general expenses	352,426			56,151			408,577
6.7	Group service and administration fees	0			0			0
6.8	Reimbursements by uninsured plans	0			0			0
7.1	Agency expense allowance	8,852			(5,510)			3,342
7.2	Agents' balances charged off (less $ recovered)	0						0
7.3	Agency conferences other than local meetings	(57)		0	(256)			(313)
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses	1,563,509			158,156			1,721,665
9.2	Investment expenses not included elsewhere	0				24,487,404		24,487,404
9.3	Aggregate write-ins for expenses	32,142,745	0	0	3,062,148	0	0	35,204,893
10.	General expenses incurred	88,588,022	0	0	8,532,249	24,487,404	(b) 0	(a) 121,607,675
11.	General expenses unpaid Dec. 31, prior year	17,483,748	0	6,279	1,137,935	73,692	0	18,701,654
12.	General expenses unpaid Dec. 31, current year	17,979,937		0	1,731,716			19,711,653
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	88,091,833	0	6,279	7,938,468	24,561,096	0	120,597,676
	DETAILS OF WRITE-INS							
09.301.	Outside & Outsourced Services	32,142,745			3,062,148			35,204,893
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	32,142,745	0	0	3,062,148	0	0	35,204,893

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

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

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

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	1,033,626		104,455			1,138,081
2.	State insurance department licenses and fees	563,259		54,099			617,358
3.	State taxes on premiums	4,513,883		3,568			4,517,451
4.	Other state taxes, including $ for employee benefits	(44,849)		20,822			(24,027)
5.	U.S. Social Security taxes	1,439,142		147,123			1,586,265
6.	All other taxes	273,709		19,506			293,215
7.	Taxes, licenses and fees incurred	7,778,770	0	349,573	0	0	8,128,343
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	1,387,468	339	42,201	0	0	1,430,008
9.	Taxes, licenses and fees unpaid Dec. 31, current year	792,415		35,611			828,026
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	8,373,823	339	356,163	0	0	8,730,325

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	12,032,567	0
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	44,440,579	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	56,473,146	0
6.	Paid in cash	10,968,044	
7.	Left on deposit	1,025,998	
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	68,467,188	0
10.	Amount due and unpaid	758,423	
11.	Provision for dividends or refunds payable in the following calendar year	94,608,809	
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	95,367,232	0
16.	Total from prior year	106,543,215	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	57,291,205	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE ANB 3 1/2% NLP CRF (PL)1921-1937	0		0		0
0100002.	AE ANB 3% NLP CRF (PL)1904-1944	0		0		0
0100003.	AE ANB 3 1/4% NLP CRF (PL)1937-1944	1,023		1,023		0
0100004.	AE ANB 2 1/2% NLP CRF (PL)1944-1947	23,893		23,893		0
0100005.	1941 CSO ANB 2 1/4% NLP CRF (PL)1948-1963	1,779,436		1,779,436		0
0100006.	1958 CSO ANB 2 1/2% NLP CNF (PL)1963-1964	2,244,459		2,244,459		0
0100007.	1958 CSO ANB 2 3/4% NLP CNF (PL)1963-1964	0		0		0
0100008.	1958 CSO ANB 3%/20/2% NLP CNF (PL)1965-1974	2,625,429		2,625,429		0
0100009.	1958 CSO ANB 3.5%/20/2.5% NLP CNF (PL)1975-1980	3,383,174		3,383,174		0
0100010.	1980 CSO ANB 5 1/2% ETI IPC (PL) 1987-1992	3,425,444		3,425,444		0
0100011.	1958 CSO ANB 4% MOD CNF (PL)1987-1988	200,347		200,347		0
0100012.	1958 CSO ANB 4% NLP CNF (PL)1979-1989	231,655,807		231,655,807		0
0100013.	1958 CSO ANB 4 1/2% MOD CNF (PL)1982-1987	30,950,689		30,950,689		0
0100014.	1958 CSO ANB 4.5%/20/3.5% MOD CNF (PL)1982	22,223,885		22,223,885		0
0100015.	1958 CSO ANB 4.5%/20/3.5% NLP CNF (PL)1982	172,043,471		172,043,471		0
0100016.	AE ANB 4% NLP CRF (PL)1982	656,458		656,458		0
0100017.	1941 CSO ANB 4% NLP CRF (PL)1982	31,882,754		31,882,754		0
0100018.	1958 CSO ANB 3%/20/2 1/2% NLP CNF (PL)1965-1980	122		122		0
0100019.	1958 CSO ANB 4.5%/20/3.5% NLP CNF (PL)1982	110,181		110,181		0
0100020.	1941 CSO 130% ANB 2 1/4% NLP IPC (PL)1948-1964	1,097		1,097		0
0100021.	1958 CET ANB 2 1/2% NLP IPC (PL)1963-1965	38,997		38,997		0
0100022.	1958 CET ANB 3 1/2% NLP IPC (PL)1979-1975	2,026,071		2,026,071		0
0100023.	Substandard (PL)	3,289,471		3,289,471		0
0100024.	1958 CSO ANB 3%/20/2% MOD CNF (PL)1972-1975	538,718		538,718		0
0100025.	1980 CSO SEL ANB 4 1/2% CRVM CNF (NB)1988+	13,712,985		13,712,985		0
0100026.	1958 CSO ANB 4 1/2% CRVM CNF (PL)1980-1983	192,629,746		192,629,746		0
0100027.	1980 CSO ANB 6% CRVM CNF (ISL PL)1984-1988	175,377,915		175,377,915		0
0100028.	1958 CSO ANB 4% CRVM CNF (PL)1979-1980	90,973,580		90,973,580		0
0100029.	1980 CSO ANB 4% NLP CNF (PL)1988-2001	387,510,873		387,510,873		0
0100030.	1980 CSO ANB 5 1/2% CRVM CNF (PL)1986-1993	2,079,673,963		2,079,673,963		0
0100031.	1980 CSO ANB 5.5%/20/4.5% CRVM CNF (PL)1986-1992	2,458,014		2,458,014		0
0100032.	1980 CSO ANB 4 1/2% CRVM CNF (PL)1991-2005	1,353,801,200		1,353,801,200		0
0100033.	1980 CSO ANB 4% NJ CNF (PL)1992-1995	235,396,386		235,396,386		0
0100034.	1980 CSO ANB 4% CRVM CNF (PL)1982-86,2006-08	1,555,856,886		97,330,755		1,458,526,131
0100035.	1980 CSO ANB 3 1/2% CRVM CNF (PL)1982-1987	41,748,295		0		41,748,295
0100036.	1980 CSO ANB 5 1/2% CRVM (PL) 1987-1992	3,824,365		3,568,544		255,821
0100037.	1980 CSO ANB 6% CRVM (PL) 1982-1986	23,333,126		22,363,769		969,357
0100038.	1980 CSO ANB 4.5% CRVM CNF (ISL) 2000-2005	111,579,630		111,579,630		0
0100039.	1980 CSO SEL ANB 4 3/4% CRVM CNF (PL) 2000-05	13,423,721		13,423,721		0
0100040.	Retired and Survivor benefits 5% (PL)1970-2001	72,265		0		72,265
0100041.	1960 CSG ANB 4% NLP CNF (PL)1963-1982	527,988		0		527,988
0100042.	AE ANB 3% NLP CRF (HL)1860-1947	191,805		191,805		0
0100043.	AE ANB 2 1/2% NLP CRF (HL)1945-1947	0		0		0
0100044.	1941 CSO ANB 2 1/2% NLP CNF (HL)1948-1963	39,141,625		39,141,625		0
0100045.	1958 CSO ANB 2 1/2% CRVM CNF (HL)1964-1987	304,057,316		304,057,316		0
0100046.	1958 CET ANB 2 1/2% CRVM IPC (HL)1964-1987	3,071,838		3,071,838		0
0100047.	1958 CSO ANB 3% CRVM CNF (HL)1964-1987	12,270,632		12,270,632		0
0100048.	1958 CSO ANB 4% CRVM CNF (HL)1979-1989	133,420,057		133,420,057		0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100049.	1958 CET ANB 4% CRVM IPC (HL)1979-1987	956,723		956,723		0
0100050.	1958 CSO ANB 4%/20/2 1/2% CRVM CNF (HL)1979-1987	8,575,822		8,575,822		0
0100051.	1958 CET ANB 4%/20/2 1/2% CRVM IPC (HL)1979-1987	107,375		107,375		0
0100052.	1958 CSO ANB 4 1/2% NLP CRF (HL)1981-1987	403,302		403,302		0
0100053.	1958 CSO ANB 5 1/2% CRVM CNF (HL)1981-1987	124,730,617		124,730,617		0
0100054.	1958 CET ANB 5 1/2% CRVM IPC (HL)1981-1987	569,247		569,247		0
0100055.	1958 CSO ANB 6% CRVM CNF (HL)1983	1,218,480		1,218,480		0
0100056.	1980 CSO ANB 5 1/2% CRVM IPC (HL)1987-1992	10,175		10,175		0
0100057.	1980 CSO ALB 4% CRVM IPC (HL)1984-1992	63,767,756		63,767,756		0
0100058.	1980 CSO ANB 4% CRVM CNF (ISL HL)1984-1992	203,249,505		203,249,505		0
0100059.	1980 CET ALB 4% CRVM IPC (HL)1987-1992	980,703		980,703		0
0100060.	1980 CSO ALB 4 1/2% CRVM IPC (HL)1985-1992	21,486,248		21,486,248		0
0100061.	1980 CSO ALB 4 1/2% CRVM CNF (ISL HL)1985-2001	55,937,902		55,937,902		0
0100062.	1980 CSO ALB 5 1/2% CRVM CRF (HL)1987-1994	241,659,922		241,659,922		0
0100063.	1980 CET ALB 5 1/2% CRVM IPC (HL)1987-1994	0		0		0
0100064.	1980 CSO ALB 6% CRVM CNF (HL)1984-1992	25,929,922		25,929,922		0
0100065.	1980 CET ALB 6% CRVM IPC (HL)1984-1992	132,026		132,026		0
0100066.	1958 CSO ANB 3 1/2% NLP CNF (CL)1967-1980	1,294,374		1,294,374		0
0100067.	1958 CSO ANB 5.5%/20/4.5% NLP CNF (CL)1980-1986	149,177		149,177		0
0100068.	1980 CSO ANB 4% CRVM CNF (ISL CL)1935-1997	165,336,483		165,336,483		0
0100069.	1980 CSO ANB 6% NLP CNF (CL)1987-1994	6,184,544		6,184,544		0
0100070.	1980 CSO ANB 6 1/2% NLP CNF (CL)1984-1994	549,156		549,156		0
0100071.	1980 CSO ANB 4 1/2% CRVM CNF (CL)1983-1994	157,237,843		157,237,843		0
0100072.	1980 CSO ANB 5 1/2% CRVM CNF (CL)1983-1994	8,011,334		8,011,334		0
0100073.	1958 CSO ANB 3% NLP CNF (CL)1975-1980	0		0		0
0100074.	1958 CSO ANB 3 1/2% CRVM CNF (CL)1961-1982	933		933		0
0100075.	1980 CSO ANB 3 1/2% CRVM CNF (CL)1984-1994	59,906		59,906		0
0100076.	1958 CSO ALB 3 1/2% NLP IPC (PL)1980-1990	0		0		0
0100077.	1980 CSO ALB 4 1/2% NLP IPC (PL)1990-1999	0		0		0
0100078.	1980 CSO ANB 4 1/2% CRVM (PL) 1985-1998	728,818		728,818		0
0100079.	1980 CSO ANB 5% CRVM (PL) 1993-1994	2,396,085		2,395,834		251
0100080.	1980 CSO ANB 4.5% CRVM CNF (ISL)1993-2005	58,529,715		58,529,715		0
0100081.	1980 CSO ANB 5% CRVM CNF (ISL)1993-1994	13,741,795		13,741,795		0
0100082.	1980 CSO ANB 5.5% CRVM CNF (ISL)1987-1992	8,536,458		8,536,458		0
0100083.	1980 CSO ANB 4.25% CRVM CNF (PL)2006-08	8,984,579		8,984,579		0
0100084.	2001 CSO ALB 4% CRVM CNF (ISL NB)2007+	56,768,186		56,768,186		0
0100085.	2001 CSO ALB 4% CRVM CNF (NB)2008+	4,058,481		4,058,481		0
0100086.	2001 CSO ALB 4.25% CRVM CNF (NB)2008+	0		0		0
0100087.	1980 CSO ALB 4% CRVM CNF (NB) 2009+	159,742		159,742		0
0100088.	01 CSO SEL ALB - Pref UW	0		0		0
0100089.	01 CSO ALB 3.5% (ISL) 2013+	586,800		586,800		0
0100090.	2017 CSO ANB 4.0% (PL) 2006+	19,415,680		19,415,680		0
0100091.	WL 2017 Loaded CSO ALB 3 1/2% CRVM CNF 2020+	25,838		25,838		0
0100092.	58 CSO ALB IDB 3% CRVM 1962-1988 FLIAC	156,205		156,205		0
0100093.	58 CSO ALB IDB 3% NJ 1962-1988 FLIAC	827,019		827,019		0
0100094.	58 CSO ALB IDB 2 1/2% NJ 1965-1988 FLIAC	8,941,778		8,941,778		0
0100095.	58 CSO ALB IDB 2 1/2% NLP 1966-1988 FLIAC	6,828,432		6,828,432		0
0100096.	58 CSO ALB IDB 3% NLP 1963-1988 FLIAC	111,372		111,372		0
0100097.	58 CSO ALB CRF 3 1/2% CRVM 1969-1988 FLIAC	5,364,989		5,364,989		0
0100098.	58 CSO ALB CRF 4% CRVM 1979-1988 FLIAC	234,036		234,036		0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100099. 58 CSO ALB CRF 3 1/2% NLP 1970-1988 FLIAC	274,755		274,755		0
0100100. 58 CSO ALB CRF MALE 4 1/2% CRVM 1981-1988 FLIAC	92,742		92,742		0
0100101. 58 CSO ALB IDB MALE 4 1/2% CRVM(UL) 1985-1988 FLIAC	8,140,167		8,140,167		0
0100102. 58 CSO ALB IDB FEMALE 4 1/2 CRVM(UL) 1985-1988 FLIAC	7,592,204		7,592,204		0
0100103. 80 CSO ALB IDB MALE 3% CRVM 1989-1999 FLIAC	3,205		3,205		0
0100104. 80 CSO ALB IDB FEMALE 3% CRVM 1989-1999 FLIAC	885		885		0
0100105. 80 CSO ALB CRF MALE 4% CRVM 1989-2003 FLIAC	14,569,968		14,569,968		0
0100106. 80 CSO ALB CRF FEMALE 4% CRVM 1989-2003 FLIAC	16,506,158		16,506,158		0
0100107. 80 CSO ALB IDB MALE 4 1/2% CRVM(UL) 1989-2005 FLIAC	5,135,909		5,135,909		0
0100108. 80 CSO ALB IDB FEMALE 4 1/2% CRVM(UL) 1989-2005 FLIAC	4,049,781		4,049,781		0
0100109. 80 CET 4% ALB IDB / CRF NLP 1989-2008 FLIAC	5,145,446		5,145,446		0
0100110. 80 CSO 4% ALB IDB NLP 1989-2008 FLIAC	520,653		520,653		0
0100111. 58 CSO 4% ALB IDB NLP 1987-1988 FLIAC	23,215		23,215		0
0100112. 58 CET ALB IDB 3% NLP 1987-1988 FLIAC	762,419		762,419		0
0100113. 80 CSO ALB IDB MALE(NS)4 1/2% CRVM(UL)1997-2006 FLIAC	18,203,229		18,203,229		0
0100114. 80 CSO ALB IDB FEMALE(NS)4 1/2% CRVM(UL)1997-2006 FLIAC	17,647,761		17,647,761		0
0100115. 80 CSO ALB IDB MALE (S) 4 1/2% CRVM(UL) 1999-2005 FLIAC	1,601,004		1,601,004		0
0100116. 80 CSO ALB IDB FEMALE (S)4 1/2% CRVM(UL) 2001-2005 FLIAC	1,209,845		1,209,845		0
0100117. 80 CSO ALB IDB MALE 4.5% CRVM 1999-2008 FLIAC	5,191,600		5,191,600		0
0100118. 80 CSO ALB IDB FEMALE 4.5% CRVM 1999-2008 FLIAC	2,446,495		2,446,495		0
0100119. 80 CSO ALB IDB MALE(NS) 4% CRVM(UL) 2005 - 2007 FLIAC	6,773,524		6,773,524		0
0100120. 80 CSO ALB IDB FEMALE(NS) 4% CRVM(UL) 2005 - 2007 FLIAC	8,838,731		8,838,731		0
0100121. 80 CSO ALB IDB MALE (S) 4% CRVM(UL) 2005 - 2007 FLIAC	414,177		414,177		0
0100122. 80 CSO ALB IDB FEMALE (S) 4% CRVM(UL) 2005 - 2007 FLIAC	511,866		511,866		0
0100123. 2001 CSO ALB IDB MALE CRVM, 4% 2006 - 2012 FLIAC	22,200,382		22,200,382		0
0100124. 2001 CSO ALB IDB MALE CRVM, 3.5% 2013 - 2019 FLIAC	7,960,171		7,960,171		0
0100125. 2001 CSO ALB IDB FEMALE CRVM, 4% 2006 - 2012 FLIAC	15,025,591		15,025,591		0
0100126. 2001 CSO ALB IDB FEMALE CRVM, 3.5% 2013 -2019 FLIAC	5,201,975		5,201,975		0
0100127. 2001 CSO ALB IDB MALE (S) 4% CRVM(UL) 2008 - 2012 FLIAC	2,859,717		2,859,717		0
0100128. 2001 CSO ALB IDB MALE (S) 3.5% CRVM(UL) 2013 - 2019 FLIAC	118,919		118,919		0
0100129. 2001 CSO ALB IDB MALE 4% CRVM(UL) 2007 - 2019 FLIAC	125,780		125,780		0
0100130. 2001 CSO ALB IDB FEMALE (S) 4% CRVM(UL) 2008 - 2012 FLIAC	2,167,278		2,167,278		0
0100131. 2001 CSO ALB IDB FEMALE 4% CRVM(UL) 2008 - 2019 FLIAC	87,032		87,032		0
0100132. 2001 CSO ALB IDB MALE (NS) 4% CRVM(UL) 2008 - 2012 FLIAC	11,409,897		11,409,897		0
0100133. 2001 CSO ALB IDB FEMALE (NS) 4% CRVM(UL) 2008 - 2012 FLIAC	14,894,833		14,894,833		0
0100134. 2001 CSO M/F S/NS CRVM (UL) 4% 2008-2012 FLIAC	92,586		92,586		0
0100135. 2001 CSO M/F S/NS CRVM (UL) 3.5% 2013 - 2019 FLIAC	10,203,036		10,203,036		0
0100136. 2001 CSO ALB M/F S/NS 4% NLP 2008-2019 FLIAC	3,322,995		3,322,995		0
0100137. 2001 CSO ALB IDB MALE (S) 3.5% CRVM (UL) 2014-2019 FLIAC	473,102		473,102		0
0100138. 2001 CSO ALB IDB MALE 3.5% CRVM (UL) 2014-2019 FLIAC	55,812		55,812		0
0100139. 2001 CSO ALB IDB FEMALE (S) 3.5% CRVM (UL) 2013-2019 FLIAC	1,166,928		1,166,928		0
0100140. 2001 CSO ALB IDB FEMALE 3.5% CRVM (UL) 2013-2019 FLIAC	19,722		19,722		0
0100141. 2001 CSO ALB IDB MALE (NS) 3.5% CRVM (UL) 2013-2019 FLIAC	4,973,504		4,973,504		0
0100142. 2001 CSO ALB IDB FEMALE (NS) 3.5% CRVM (UL) 2013-2019 FLIAC	6,352,538		6,352,538		0
0100143. 2001 CSO M/F 4% NLP IPC FOR 10 YEARS 2009-2019 FLIAC	24,501		24,501		0
0100144. 2001 CSO M/F 4% NLP IPC FOR 25 YEARS 2009-2019 FLIAC	6,386		6,386		0
0100145. 2001 CSO ALB IDB MALE (NS) 3.5% CRVM 2018-2019 FLIAC	8,786		8,786		0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100146. 2001 CSO ALB IDB FEMALE (NS) 3.5% CRVM 2018-2019 FLIAC	11,939		11,939		0
0100147. 2017 CSO ALB IDB MALE (NS) 3.5% CRVM (UL) 2020 FLIAC	11,605		11,605		0
0100148. 2017 CSO ALB IDB FEMALE (NS) 3.5% CRVM (UL) 2020 FLIAC	2,731		2,731		0
0100149. 2017 CSO ALB IDB FEMALE (S) 3.5% CRVM (UL) 2020 FLIAC	1,007		1,007		0
0100150. RESERVE FOR IMMEDIATE PAYMENT OF CLAIMS FLIAC	767,547		767,547		0
0100151. PAYOR BENEFIT LIFE RESERVE FLIAC	0		0		0
0100152. WL 2017 Loaded CSO ALB 3% CRVM CNF 2021+	361,228		361,228		0
0100153. VARIABLE LIFE POLICY LOAN LIABILITY FLIAC	83,625,077		83,625,077		
0199997. Totals (Gross)	8,887,278,964	0	7,385,178,856	0	1,502,100,108
0199998. Reinsurance ceded	280,362,495		279,762,242		600,253
0199999. Life Insurance: Totals (Net)	8,606,916,469	0	7,105,416,614	0	1,501,499,855
0200001. 1994 VA GMDB ANB (M/F) 5.00%	0	XXX	0	XXX	0
0200002. 1937 SA (MOD1YR) 2 1/4% (PL)1948-1963	0	XXX	0	XXX	0
0200003. 1958 CSO 2 3/4% (PL)1963-1965	0	XXX	0	XXX	0
0200004. 1958 CSO 3%-2 1/2% (PL)1965-1979	0	XXX	0	XXX	0
0200005. 1958 CSO 4% (PL)1979-	0	XXX	0	XXX	0
0200006. FRA,a-1949 ProjB to 1985 3.5% MOD (PL)1963-1997	604,372	XXX	604,372	XXX	0
0200007. 1971 IAM 4% SPIA (PL)1976-1978	0	XXX	0	XXX	0
0200008. 1971 IAM 6% SPIA (PL)1975-1986	0	XXX	0	XXX	0
0200009. 1971 IAM 7 1/2% SPIA (PL)1980-1981	84,194	XXX	84,194	XXX	0
0200010. 1971 IAM 9% SPIA (PL)1983-1984	0	XXX	0	XXX	0
0200011. Investment Annuity, a-1949 6% MOD (PL)1974-1976	166,007	XXX	166,007	XXX	0
0200012. 1937 SA 3 1/2% (PL)1900-1962	558,921	XXX	558,921	XXX	0
0200013. a-1949 (Ultimate) 3 1/2% (PL)1963-1988	0	XXX	0	XXX	0
0200014. 1983 TABLE a 7 3/4% SPIA (PL)1992	0	XXX	0	XXX	0
0200015. 1983 TABLE a 8 1/4% SPIA (PL)1990-1991	54,259	XXX	54,259	XXX	0
0200016. 1983 TABLE a 4 1/2% SPIA (PL)1993	0	XXX	0	XXX	0
0200017. 1983 TABLE a 6 1/2% SPIA (PL)1994	0	XXX	0	XXX	0
0200018. 1983 TABLE a 7 1/4% SPIA (PL)1995	0	XXX	0	XXX	0
0200019. 1983 TABLE a 6 3/4% SPIA (PL)1996-1997	5,982	XXX	5,982	XXX	0
0200020. 1983 TABLE a 7% SPIA (PL)1997	22,517	XXX	22,517	XXX	0
0200021. 1937 SA 3 1/2% NSP (HL)1961-1975	0	XXX	0	XXX	0
0200022. 1937 SA (MOD2YRS) 2 3/4% DEF CRVM (HL)1964-1976	0	XXX	0	XXX	0
0200023. 1971 IAM 6% NSP (HL)1976-1992	0	XXX	0	XXX	0
0200024. SPDA 5 1/4% CARVM (PL)1989-1990	0	XXX	0	XXX	0
0200025. SPDA 5 1/2% CARVM (PL)1989-1997	539,443	XXX	539,443	XXX	0
0200026. SPDA 6% CARVM (PL)1995	84,303	XXX	84,303	XXX	0
0200027. SPDA 7% CARVM (PL)1988-1989	120,836	XXX	120,836	XXX	0
0200028. SPDA 6 1/2% CARVM (PL)1990	339,826	XXX	339,826	XXX	0
0200029. SPDA 6 3/4% CARVM (PL)1991	317,500	XXX	317,500	XXX	0
0200030. SPDA 6 1/4% CARVM (PL)1992	97,411	XXX	97,411	XXX	0
0200031. SPDA 5 3/4% CARVM (PL)1990-1993	220,052	XXX	220,052	XXX	0
0200032. 1971 IAM (MOD3YRS) 4% NLP (PL)1978-1992	21,000	XXX	21,000	XXX	0
0200033. 1983 TABLE a 5% DEF (PL)1993	28,208	XXX	28,208	XXX	0
0200034. 1983 TABLE a 5 3/4% DEF (PL)1993	25,567	XXX	25,567	XXX	0
0200035. 1983 TABLE a 6 1/4%-6 1/2% DEF (PL)1987-1992	6,184,318	XXX	6,184,318	XXX	0
0200036. 1983 TABLE a 6 3/4% DEF (PL)1987-1992	6,147,528	XXX	6,147,528	XXX	0
0200037. 1983 TABLE a 7%-7 1/4% DEF (PL)1983-1989	8,876,685	XXX	8,876,685	XXX	0
0200038. 1983 TABLE a 8 1/2-8 3/4% DEF (PL)1983-1985	6,979,023	XXX	6,979,023	XXX	0
0200039. 1983 TABLE a 10% DEF (PL)1982	385,694	XXX	385,694	XXX	0
0200040. Flexible Premium Annuity 5% (PL)1979-1981	795,447	XXX	795,447	XXX	0
0200041. 1983 TABLE a 9 1/2% SPIA (PL)1985	0	XXX	0	XXX	0
0200042. 1983 TABLE a 9 1/4% SPIA (PL)1986	0	XXX	0	XXX	0
0200043. 1983 TABLE a 8% SPIA (PL)1987	3,157	XXX	3,157	XXX	0
0200044. 1983 TABLE a 8 3/4% SPIA (PL)1988-1989	8,061	XXX	8,061	XXX	0
0200045. 1937 SA (MOD2YRS) 3% NLP (HL)1940	0	XXX	0	XXX	0
0200046. 1937 SA (MOD2YRS) 2 1/2% DEF CRVM (HL)1948-1992	0	XXX	0	XXX	0
0200047. 1951 GA 3 1/2% (PL)1994	0	XXX	0	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200048. 1971 GAM 6% (PL&HL)1975-1986	0	XXX	0	XXX	0
0200049. 1971 GAM 7 1/2% (PL)1980-1982	205,776	XXX	0	XXX	205,776
0200050. 1971 GAM 9% (PL)1983-1984	40,775	XXX	0	XXX	40,775
0200051. 1983 GAM 9 1/2% (PL)1985	344,008	XXX	0	XXX	344,008
0200052. 1983 GAM 9 1/4% (PL&HL)1986-1988	129,065	XXX	0	XXX	129,065
0200053. 1983 GAM 8% (PL&HL)1986-1989	358,458	XXX	0	XXX	358,458
0200054. 1983 GAM 8 3/4% (PL&HL)1986-1989	3,612,043	XXX	0	XXX	3,612,043
0200055. 1983 GAM 8 1/4% (PL&HL)1989-1991	2,885,655	XXX	0	XXX	2,885,655
0200056. 1983 GAM 7 1/2% (HL)1985-1989	2,054,392	XXX	0	XXX	2,054,392
0200057. 1983 GAM 7 3/4% (PL&HL)1982-1992	816,545	XXX	0	XXX	816,545
0200058. 1983 GAM 7% (PL&HL)1993	550,344	XXX	0	XXX	550,344
0200059. 1983 GAM 6 1/2% (PL&HL)1986-1995	398,565	XXX	0	XXX	398,565
0200060. 1983 GAM 7 1/4% (PL&HL)1990,1995	226,557	XXX	0	XXX	226,557
0200061. 1983 GAM 6 3/4% (PL&HL)1994-1997	417,406	XXX	0	XXX	417,406
0200062. 1983 GAM 6 1/4% (PL&HL)1998-1999	815,619	XXX	0	XXX	815,619
0200063. 1994 GAR (Improved to 2000) 7% (PL)2000	117,636	XXX	0	XXX	117,636
0200064. 1971 GAM 4% (HL)1959-1987	800,899	XXX	0	XXX	800,899
0200065. 1971 GAM 5% (PL&HL)	61,804	XXX	0	XXX	61,804
0200066. 1983 GAM 4% (HL)	0	XXX	0	XXX	0
0200067. 1983 Group Annuity Mortality Table 5.51% - 6.00%	63,775	XXX	0	XXX	63,775
0200068. 1983 Individual Annuity Mortality Table 4.51% - 5.00%	7,250,404	XXX	7,250,404	XXX	0
0200069. 1983 Individual Annuity Mortality Table 5.01% - 5.50%	42,306,135	XXX	42,306,135	XXX	0
0200070. 1983 Individual Annuity Mortality Table 5.51% - 6.00%	24,989,285	XXX	24,989,285	XXX	0
0200071. 1983 Individual Annuity Mortality Table 6.01% - 6.50%	8,291,715	XXX	8,291,715	XXX	0
0200072. 1983 Individual Annuity Mortality Table 6.51% - 7.00%	3,160,659	XXX	3,160,659	XXX	0
0200073. 1983 Individual Annuity Mortality Table 7.51% - 8.00%	466,527	XXX	466,527	XXX	0
0200074. 1983 Individual Annuity Mortality Table 8.01% - 8.50%	0	XXX	0	XXX	0
0200075. 1983 Group Annuity Mortality Table 4.51% - 5.00%	0	XXX	0	XXX	0
0200076. 1983 Group Annuity Mortality Table 5.01% - 5.50%	255,529	XXX	0	XXX	255,529
0200077. 1994 Group Annuity Reserving Mortality Table 4.51% - 5.00%	0	XXX	0	XXX	0
0200078. Annuity 2000 Mortality Table 5.51% - 6.00%	11,158,411	XXX	11,158,411	XXX	0
0200079. 1994 GAR (Improved to 2000) 6.5% (PL)2002, 2003	0	XXX	0	XXX	0
0200080. 1983 GAM 8 1/2% (HL)1988	28,469	XXX	0	XXX	28,469
0200081. 1983 GAM 10 1/2% (HL)1985	9,231,683	XXX	0	XXX	9,231,683
0200082. 1983 GAM 11% (HL)1985	403,823	XXX	0	XXX	403,823
0200083. 1983 GAM 5 3/4%-6 1/4% (PL)1992-1994	0	XXX	0	XXX	0
0200084. 1983 GAM 6 1/2%-7% (PL)1975-1991	17,016,008	XXX	0	XXX	17,016,008
0200085. 1994 VA GMDB ANB (M/F) 5.25%	0	XXX	0	XXX	0
0200086. Annuity 2000 Mortality Table 4.01%-4.50%	0	XXX	0	XXX	0
0200087. 1994 Group Annuity Reserving Mortality Table 4.01% - 4.50%	0	XXX	0	XXX	0
0200088. 1994 Group Annuity Reserving Mortality Table 5.01% - 5.50%	83,917	XXX	0	XXX	83,917
0200089. 2.01%-2.5% Interest Rates (PL)2002-2003	0	XXX	0	XXX	0
0200090. 2.51%-3.0% Interest Rates (PL)2002-2003	0	XXX	0	XXX	0
0200091. 3.51%-4.0% Interest Rates (PL)2001-2003	0	XXX	0	XXX	0
0200092. 4.01%-4.5% Interest Rates (PL)2002-2003	0	XXX	0	XXX	0
0200093. 3.01%-3.50% Interest Rates (PL)	0	XXX	0	XXX	0
0200094. 5.01%-5.5% Interest Rates (PL)1998-2001	0	XXX	0	XXX	0
0200095. 5.51%-6.0% Interest Rates (PL)1997-2001	0	XXX	0	XXX	0
0200096. 6.01%-6.5% Interest Rates (PL)1997-2000	0	XXX	0	XXX	0
0200097. 6.51%-7.0% Interest Rates (PL)2000	0	XXX	0	XXX	0
0200098. 7.01%-7.5% Interest Rates (PL)2000	0	XXX	0	XXX	0
0200099. 6.00% Interest Rates (HL)2000	0	XXX	0	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200100. 6.01%-6.5% Interest Rates (HL)2000	0	XXX	0	XXX	0
0200101. 6.51%-7.0% Interest Rates (HL)2000	0	XXX	0	XXX	0
0200102. 7.50%-8.0% Interest Rates (HL)1985-1990	0	XXX	0	XXX	0
0200103. 8.01%-8.5% Interest Rates (HL)1990	0	XXX	0	XXX	0
0200104. Misc Annuity 4 1/2% Interest Rates (HL)1998	0	XXX	0	XXX	0
0200105. Misc Annuity 5% Interest Rates (HL)1997	0	XXX	0	XXX	0
0200106. Misc Annuity 5 1/2% Interest Rates (HL)1996	0	XXX	0	XXX	0
0200107. 1994 GAR (Improved to 2000) 6.0% (PL)2004	7,590	XXX	0	XXX	7,590
0200108. 1994 GAR (Improved to 2000) 6.25% (PL)2004	0	XXX	0	XXX	0
0200109. GPAF 2001 - 2004	0	XXX	0	XXX	0
0200110. Annuity 2000 Mortality Table 4.01%-4.5% (PL)2001-2002	23,284,977	XXX	23,284,977	XXX	0
0200111. Annuity 2000 Mortality Table 4.51%-5.0%	3,480,275	XXX	3,480,275	XXX	0
0200112. Annuity 2000 Mortality Table 5.01%-5.5%	14,036,326	XXX	14,036,326	XXX	0
0200113. Annuity 2000 Mortality Table 6.01%-6.5% (PL)2001-2002	183,104	XXX	183,104	XXX	0
0200114. Annuity 2000 Mortality Table 6.51%-7.0% (PL)2001-2002	47,608	XXX	47,608	XXX	0
0200115. VA AG43 ANR 1994 MGDB, 4.01%-4.50%	616,745	XXX	616,745	XXX	0
0200116. VA AG43 ANR 1994 MGDB, 4.51%-5.00%	458,011	XXX	458,011	XXX	0
0200117. VA AG43 ANR 1994 MGDB, 5.01%-5.50%	1,422,216	XXX	1,422,216	XXX	0
0200118. VA AG43 ANR 1994 MGDB, 5.51%-6.00%	165,617	XXX	165,617	XXX	0
0200119. VA AG43 ANR 1994 MGDB, 6.01%-6.50%	70,518	XXX	70,518	XXX	0
0200120. VA AG43 ANR 1994 MGDB, 6.51%-7.00%	47,694	XXX	47,694	XXX	0
0200121. VA AG43 ANR 1994 MGDB, 7.51%-8.00%	0	XXX	0	XXX	0
0200122. VA AG43 ANR 1994 MGDB, 8.01%-8.50%	0	XXX	0	XXX	0
0200123. Annuity 2000 Mortality Table 3.51%-4.0%	26,611,127	XXX	26,611,127	XXX	0
0200124. RP2000 Mortality Table 5.25%	318,221	XXX	0	XXX	318,221
0200125. Annuity 2000 Mortality Table 3.01%-3.50%	11,429,671	XXX	11,429,671	XXX	0
0200126. Fixed Deferred 2012 IAR 3.01%-3.50% CARVM 2019	2,446,610	XXX	2,446,610	XXX	0
0200127. Fixed Deferred 2012 IAR 3.01%-3.50% CARVM 2020	1,367,372	XXX	1,367,372	XXX	0
0200128. VA 2012 IAR Mortality Table 3.51%-4.00% 2016, 2019	6,070,210	XXX	6,070,210	XXX	0
0200129. VA 2012 IAR Mortality Table 3.01%-3.50% 2015, 2017-2018, 2020-2021	13,160,689	XXX	13,160,689	XXX	0
0200130. FLEXIBLE RETIREMENT DEF. ACCUM @ 4.0% 1976-1993 FLIAC	1,364,878	XXX	1,364,878	XXX	0
0200131. SINGLE PREMIUM DEF. ACCUM @ 4.0% 1976-2003 FLIAC	2,413,555	XXX	2,413,555	XXX	0
0200132. CARVM A2000 3.75%-5% 2009-2014 FLIAC	121,927,173	XXX	121,927,173	XXX	0
0200133. A2000 3.75% (5YR) 3% (THEREAFTER) IMM FL 2003-2014 FLIAC	0	XXX	0	XXX	0
0200134. 83-A 4.50% IMM FI 1989-1999 FLIAC	0	XXX	0	XXX	0
0200135. 83 GAM 4.50% IMM FI 1990-1997 FLIAC	0	XXX	0	XXX	0
0200136. 83 GAM 5.00% IMM FI 1994-1996 FLIAC	0	XXX	0	XXX	0
0200137. A2000 6.25%(5YR)5.00%(10YR)4.00%(THEREAFTER)IMM FI 2001-2002 FLIAC	0	XXX	0	XXX	0
0200138. CARVM 2012 IAR 3.50%-3.75% 2015-2019 FLIAC	332,538,497	XXX	332,538,497	XXX	0
0200139. 1971 I AM 3.5% IMM FL 1978-1990 FLIAC	0	XXX	0	XXX	0
0200140. A2000 3.75% (5YR) 3% (THEREAFTER) IMM FL 2014 FLIAC	0	XXX	0	XXX	0
0200141. 2012 IAR 3.75% (5YR) 3% (THEREAFTER) IMM FL 2015-2019 FLIAC	0	XXX	0	XXX	0
0200142. 2012 IAR 3.5% (5YR) 3% (THEREAFTER)IMM FL 2015-2019 FLIAC	0	XXX	0	XXX	0
0200143. 2012 IAR VM-22 2.75%-4.00% IMM FL 2019 FLIAC	0	XXX	0	XXX	0
0200144. Fixed Deferred 2012 IAR 3.01%-3.50% CARVM 2021	1,480,820	XXX	1,480,820	XXX	0
0200145. 1971 IAM 11% SPIA (PL)1983-1984	4,166	XXX	4,166	XXX	0
0200146. 1937 SA 3% (PL)1900-1978	1,755	XXX	1,755	XXX	0
0200147. 1983 TABLE a 11% SPIA (PL)1985	4,749	XXX	4,749	XXX	0
0200148. 1983 TABLE a 11 1/4% SPIA (PL)1984	3,282	XXX	3,282	XXX	0
0200149. 1971 IAM 9% 2011	383,985	XXX	383,985	XXX	0
0200150. 1971 GAM 9.75% (PL&HL)	55,119	XXX	0	XXX	55,119
0200151. 1971 GAM 10.75% (PL&HL)	1,069	XXX	0	XXX	1,069
0200152. 1971 GAM 11.25% (PL&HL)	171,886	XXX	0	XXX	171,886
0200153. 1983 GAM 6% (HL)1988	25,990	XXX	0	XXX	25,990
0200154. Misc Annuity 3 1/2% Interest Rates (HL)1998	56,910	XXX	0	XXX	56,910
0200155. 2012 IAR VM-22 Non-Jumbo 3% - 3.49% 2019	138,272	XXX	138,272	XXX	0
0200156. 2012 IAR VM-22 Non-Jumbo 3.50% - 3.99% 2015-2018	78,667,891	XXX	78,667,891	XXX	0
0200157. 2012 IAR VM-22 Non-Jumbo 4% - 4.49% 2015-2019	72,520,363	XXX	72,520,363	XXX	0
0200158. 1983 GAM 6% IMM/F (PL)1981-1985	47,056	XXX	0	XXX	47,056
0299997. Totals (Gross)	888,244,195	XXX	846,641,603	XXX	41,602,592

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0299998. Reinsurance ceded	8,246,935	XXX	8,246,935	XXX	
0299999. Annuities: Totals (Net)	879,997,260	XXX	838,394,668	XXX	41,602,592
0300001. 1937 STD ANNUITY, 3 1/2% (PHOENIX)	123,503		123,503		0
0300002. 1949 STD ANNUITY, 3 1/2% (PHOENIX)	0		0		0
0300003. 1971 IAM, 6% (PHOENIX)	0		0		0
0300004. 1971 IAM, 7 1/2% (PHOENIX)	34,946		34,946		0
0300005. 1983 TABLE A, 8% (PHOENIX)	57,601		57,601		0
0300006. 1983 TABLE A, 8 1/4% (PHOENIX)	170,178		170,178		0
0300007. 1983 TABLE A, 8 3/4% (PHOENIX)	95,641		95,641		0
0300008. 1971 IAM, 9% (PHOENIX)	0		0		0
0300009. 1983 TABLE A, 9 1/4% (PHOENIX)	11,979		11,979		0
0300010. 1983 TABLE A, 9 1/2% (PHOENIX)	0		0		0
0300011. 1983 TABLE A, 7 3/4% (PHOENIX)	49,063		49,063		0
0300012. 1983 TABLE A, 7% (PHOENIX)	54,186		54,186		0
0300013. 1937 SA (MOD 2 YRS) 3% 1943	15,967		15,967		0
0300014. 1937 SA (MOD 1 YRS) 2 1/2% (HL)	0		0		0
0300015. 1937 SA (MOD 2 YRS) 2 1/2% (HL)	0		0		0
0300016. 1937 SA (MOD 2 YRS) 2 3/4% (HL)	0		0		0
0300017. 1937 SA 3 1/2% (HL)	0		0		0
0300018. 1971 IAM 6% (HL)	0		0		0
0300019. 1983 TABLE A, 6 1/2% (PHOENIX)	73,844		73,844		0
0300020. 1983 TABLE A, 7 1/4% (PHOENIX)	90,753		90,753		0
0300021. 1983 TABLE A, 6 3/4% (PHOENIX)	282,603		282,603		0
0300022. 1983 TABLE A, 6 1/4% (PHOENIX)	695,315		695,315		0
0300023. Annuity 2000 7% (PHOENIX)	151,442		151,442		0
0300024. Annuity 2000 Table 6 1/4% (PHOENIX)	0		0		0
0300025. Annuity 2000 Table 6 3/4% (PHOENIX)	205,840		205,840		0
0300026. Annuity 2000 Table 6 1/2% (PHOENIX)	794,082		794,082		0
0300027. Annuity 2000 Table 6% (PHOENIX)	2,504,698		2,504,698		0
0300028. Annuity 2000 Table 2 1/2% (PHOENIX)	0		0		0
0300029. Annuity 2000 Table 2 3/4% (PHOENIX)	0		0		0
0300030. Annuity 2000 Table 3% (PHOENIX)	0		0		0
0300031. Annuity 2000 Table 3 3/8% (PHOENIX)	0		0		0
0300032. Annuity 2000 Table 3 1/2% (PHOENIX)	0		0		0
0300033. Annuity 2000 Table 5 1/2% (PHOENIX)	16,479,657		16,479,657		0
0300034. Annuity 2000 Table 4 1/2% (PHOENIX)	2,814,443		2,814,443		0
0300035. 3.01%-3.50% Interest Rates	0		0		0
0300036. 3.51%-4.0% Interest Rates	0		0		0
0300037. Annuity 2000 Table 5 1/4% (PHOENIX)	12,931,732		12,931,732		0
0300038. 4.01%-4.5% Interest Rates	0		0		0
0300039. 4.51%-5.0% Interest Rates	0		0		0
0300040. Annuity 2000 Table 2% (PHOENIX)	0		0		0
0300041. 2.01%-2.50% Interest Rates	0		0		0
0300042. 2.51%-3.00% Interest Rates	0		0		0
0300043. Annuity 2000 Table 5% (PHOENIX)	6,427,783		6,427,783		0
0300044. Annuity 2000 Table 4% (PHOENIX)	4,125,339		4,125,339		0
0300045. Annuity 2000 Table 4 1/4% (PHOENIX)	2,205,454		2,205,454		0
0300046. 2012 IAM 3.51% - 4.0% (PHOENIX)	18,263,825		18,263,825		0
0300047. 2012 IAR VM-22 Non-Jumbo 3% - 3.49% 2018-2019	3,582,887		3,582,887		0
0300048. 2012 IAR VM-22 Non-Jumbo 2% -2.49% 2020-2021	10,240,707		10,240,707		0
0300049. 1971 IAM, 8% (PHOENIX) 1987	477		477		0
0300050. 1971 IAM, 9 1/4% (PHOENIX) 1986	2,403		2,403		0
0300051. 1971 IAM, 11 1/4% (PHOENIX) 1983	11,272		11,272		0
0300052. 1983 TABLE A, 11% (PHOENIX) 1985	16,123		16,123		0
0300053. 1983 TABLE A, 11 1/4% (PHOENIX) 1984	2,245		2,245		0
0300054. 2012 IAM 4.01-4.50% (PHOENIX)	11,032,660		11,032,660		0
0300055. 2012 IAR VM-22 Non-Jumbo 1% -1.49% 2020	454,154		454,154		0
0300056. 2012 IAR VM-22 Non-Jumbo 1.50% -1.99% 2020-2021	4,985,267		4,985,267		0
0300057. 2012 IAR VM-22 Non-Jumbo 2.50% -2.99% 2020-2021	3,433,715		3,433,715		0
0300058. 2012 IAR VM-22 Non-Jumbo 4% -4.49% 2019	2,263,857		2,263,857		0
0399997. Totals (Gross)	104,685,641	0	104,685,641	0	0
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	104,685,641	0	104,685,641	0	0
0400001. INTERCO 3 1/2% BEN TO 60 & 65 MOD (PL)PRE 1963	149		149		0
0400002. 1959 ADB 3 1/2% BEN TO 75 MOD (PL)1963-1971	33,882		33,882		0
0400003. 1959 ADB 4% BENEFIT TO 75 MOD (NB)1975+	353,565		353,565		0
0400004. 1959 ADB 4.5% BENEFIT TO 75 MOD (NB)1983+	329		329		0
0400005. INTERCO - AE 3% (HL)1947	0		0		0
0400006. INTERCO - 1941 CSO 2 1/2% (HL)1948-1963	0		0		0
0400007. 1959 ADB - 1958 CSO 2 1/2% (HL)1964-1992	42,298		42,298		0
0400008. 1959 ADB - 1958 CSO 3% (HL)	215		215		0
0400009. 59 ADB TABLE WITH 58 CSO 3% NL FLIAC	8,247		8,247		0
0400010. 59 ADB TABLE WITH 80 CSO 3% NL FLIAC	70,714		70,714		0
0400011. 59 ADB TABLE WITH 2001 CSO 3% NL FLIAC	50,716		50,716		0
0499997. Totals (Gross)	560,115	0	560,115	0	0
0499998. Reinsurance ceded	0				
0499999. Accidental Death Benefits: Totals (Net)	560,115	0	560,115	0	0
0500001. WP, PERIOD 2 BEN 5 2 1/2% (PL)1955-1963	0		0		0
0500002. WP, PERIOD 2 BEN 5 3% (NB)1963-	2,212,222		2,212,222		0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500003. DIS INCOME, PERIOD 2 BEN4 3% (PL)1963-	0		0		0
0500004. 150%CLASS III(6MOS) 1941CSO 2 1/2% (HL)1948-1963	0		0		0
0500005. 1952 ST (6 MOS) 1958 CSO 2 1/2% (HL)1964-1992	154,607		154,607		0
0500006. 1952 ST (6 MOS) 1958 CSO 4 1/2% (PL)1983+	1,200,367		1,200,367		0
0500007. 1952 ST (6 MOS) 1980 CSO 2 1/2% (HL)1992	0		0		0
0500008. 1952 ST (6 MOS) 1958 CSO 4% (PL)2006+	180,748		180,748		0
0500009. WP, PERIOD 2 BEN 5 4% (NB)2008+	0		0		0
0500010. WP, PERIOD 2 BEN 5 4.25% (NB)2008+	30,106		30,106		0
0500011. 1952 ST (6 MOS) 1958 CSO 3.5% (PL)2013+	114		114		0
0500012. 52 DISABILITY STUDY PERIOD 2 & 58 CSO 3% NL FLIAC	7,115		7,115		0
0500013. 52 DISABILITY STUDY PERIOD 2 & 80 CSO MALE 3% NL FLIAC	798,944		798,944		0
0500014. 52 DISABILITY STUDY PERIOD 2 & 80 CSO FEMALE 3% NL FLIAC	709,005		709,005		0
0500015. 52 DISABILITY STUDY PERIOD 2 & 80 CSO MALE 3% NL FLIAC	1,290,260		1,290,260		0
0500016. 52 DISABILITY STUDY PERIOD 2 & 01 CSO FEMALE 3% NL FLIAC	1,028,881		1,028,881		0
0500017. PAYOR BENEFIT DISABILITY RESERVES FLIAC	0		0		0
0599997. Totals (Gross)	7,612,369	0	7,612,369	0	0
0599998. Reinsurance ceded	428,877		428,877		
0599999. Disability-Active Lives: Totals (Net)	7,183,492	0	7,183,492	0	0
0600001. OASDI DISABLED WORKERS EXP., Various (PHOENIX)	11,950,771		11,950,771		0
0600002. PREMIUM WAIVER 1970, INTER CO., VARIOUS RATES OF INT. (PL) 1964-2001	3,066,110		0		3,066,110
0600003. 1952 ST. B 5 (6 MOS) 2 1/2% (HL)	3,146,274		3,146,274		0
0600004. GROUP WAIVER OF PREM 1970 INTERCOMPANY (HL)	408,481		0		408,481
0600005. UNREPORTED CLAIMS - INDIV LIFE WAIVER OF PREM (HL)	0		0		0
0600006. 1952 ST. 3% 1980-1999	0		0		0
0600007. BENEFIT 5 DISABLED LIVES 3% FLIAC	929,724		929,724		0
0600008. IBNR (UNACCRUED PAYMENTS) FLIAC	69,204		69,204		0
0699997. Totals (Gross)	19,570,564	0	16,095,973	0	3,474,591
0699998. Reinsurance ceded	3,474,591				3,474,591
0699999. Disability-Disabled Lives: Totals (Net)	16,095,973	0	16,095,973	0	0
0700001. For excess of valuation net premiums over corresponding gross premiums	2,724,118		2,724,118		0
0700002. For surrender values in excess of reserves	848,696		848,696		0
0700003. For options not yet matured	24		24		0
0700004. For immediate payment of claims	406,588		406,588		0
0700005. VLI AG37 1980 CSO (M/F)(NS/Sm) ANB 10Yr	9,129		9,129		0
0700006. Actuarial Reserves - Asset/Liability Analysis	0		0		0
0700007. VA VM-21 CTE Excess Reserve	8,347,034		8,347,034		0
0700008. RESERVE FOR EXTRA PREMIUM RATING FLIAC	12,090,515		12,090,515		0
0700009. VARIABLE LIFE MINIMUM DEATH BENEFIT FLIAC	1,315,832		1,315,832		0
0700010. NON-DEDUCTION RESERVE FLIAC	1,129,127		1,129,127		0
0700011. DEFICIENCY RESERVES FLIAC	1,829,965		1,829,965		0
0700012. POLICY LOAN DEATH BENEFIT RESERVE FLIAC	1,757,645		1,757,645		0
0799997. Totals (Gross)	30,458,673	0	30,458,673	0	0
0799998. Reinsurance ceded	6,348,698		6,348,698		
0799999. Miscellaneous Reserves: Totals (Net)	24,109,975	0	24,109,975	0	0
9999999. Totals (Net) - Page 3, Line 1	9,639,548,925	0	8,096,446,478	0	1,543,102,447

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

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.
Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $
9.2 State the amount of reserves established for this business: ..... $
9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Actuarial valuation methodology for Payout Annuity policies	Valuation Rates below Statutory Maximums	Valuation Rates = Statutory Maximums	(18,082,972)
Actuarial valuation methodology for Payout Annuity policies	Age Last Birthday Mortality	Age Nearest Birthday Mortality	3,207,157
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(14,875,815)
9999999 - Total (Column 4, only)			(14,875,815)

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	239,503	41,531	197,972										
2.	Additional contract reserves (b)	1,219,711	1,219,219	492										
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0										
4.	Reserve for future contingent benefits	0	0	0										
5.	Reserve for rate credits	0	0	0										
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	1,459,214	1,260,750	198,464	0	0	0	0	0	0	0	0	0	0
8.	Reinsurance ceded	1,458,722	1,260,750	197,972										
9.	Totals (Net)	492	0	492	0	0	0	0	0	0	0	0	0	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	21,224,434	16,203,937	5,020,497										
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0										
12.	Reserve for future contingent benefits	0	0	0										
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	21,224,434	16,203,937	5,020,497	0	0	0	0	0	0	0	0	0	0
15.	Reinsurance ceded	21,158,993	16,138,496	5,020,497										
16.	Totals (Net)	65,441	65,441	0	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	65,933	65,441	492	0	0	0	0	0	0	0	0	0	0
18.	TABULAR FUND INTEREST	1,219	1,204	15										
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	448,177,273	8,357,276	38,829	347,005,400	90,422,227	2,353,541
2. Deposits received during the year	167,919,906			166,023,019	1,896,887	0
3. Investment earnings credited to the account	3,911,274	(7,663)	19,972	1,384,409	2,490,689	23,867
4. Other net change in reserves	155,474			155,474	0	
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	218,052,667	8,349,613	25,225	202,516,486	6,813,251	348,092
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	402,111,260	0	33,576	312,051,816	87,996,552	2,029,316
10. Reinsurance balance at the beginning of the year	(9,411)	0	0	(9,411)	0	0
11. Net change in reinsurance assumed	0					
12. Net change in reinsurance ceded	0					
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(9,411)	0	0	(9,411)	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	402,101,849	0	33,576	312,042,405	87,996,552	2,029,316

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	144,937,207		142,671,534	2,265,673				0			
	1.2 Reinsurance assumed	44,157,975						21,864,887		22,293,088		
	1.3 Reinsurance ceded	20,604,206		12,430,745	7,609					8,165,852		
	1.4 Net	168,490,976	0	130,240,789	2,258,064	0	0	21,864,887	0	14,127,236	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0										
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	0										
	2.22 Reinsurance assumed	0										
	2.23 Reinsurance ceded	0										
	2.24 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	14,960,243		14,865,866				0		0		94,377
	3.2 Reinsurance assumed	1,511,473		726,998				326,043		458,432		0
	3.3 Reinsurance ceded	1,847,863		1,476,941				0		276,545		94,377
	3.4 Net	14,623,853	0	(b) 14,115,923	(b) 0	0	(b) 0	(b) 326,043	0	(b) 181,887	(b) 0	(b) 0
4. TOTALS	4.1 Direct	159,897,450	0	157,537,400	2,265,673	0	0	0	0	0	0	94,377
	4.2 Reinsurance assumed	45,669,448	0	726,998	0	0	0	22,190,930	0	22,751,520	0	0
	4.3 Reinsurance ceded	22,452,069	0	13,907,686	7,609	0	0	0	0	8,442,397	0	94,377
	4.4 Net	183,114,829	(a) 0	(a) 144,356,712	2,258,064	0	0	(a) 22,190,930	0	14,309,123	0	0

(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	643,617,442		596,747,223	24,990,655	10,317,279		640,667	6,155,608	1,519,406		3,246,604
1.2 Reinsurance assumed	76,507,686		35,314,786	25,656	1,161		38,537,535		2,628,548		
1.3 Reinsurance ceded	197,383,402		167,466,508	231,192			23,955,578		2,288,101		3,442,023
1.4 Net	(d) 522,741,726	0	464,595,501	24,785,119	10,318,440	0	15,222,624	6,155,608	1,859,853	0	(195,419)
2. Liability December 31, current year from Part 1:											
2.1 Direct	159,897,450	0	157,537,400	2,265,673	0	0	0	0	0	0	94,377
2.2 Reinsurance assumed	45,669,448	0	726,998	0	0	0	22,190,930	0	22,751,520	0	0
2.3 Reinsurance ceded	22,452,069	0	13,907,686	7,609	0	0	0	0	8,442,397	0	94,377
2.4 Net	183,114,829	0	144,356,712	2,258,064	0	0	22,190,930	0	14,309,123	0	0
3. Amounts recoverable from reinsurers December 31, current year	6,463,238		5,934,620	192,485					248,470		87,663
4. Liability December 31, prior year:											
4.1 Direct	149,580,990	0	145,922,276	3,364,507	0	0	0	0	0	0	294,207
4.2 Reinsurance assumed	63,416,217	0	7,628,308	0	0	0	31,578,576	0	24,209,333	0	0
4.3 Reinsurance ceded	19,389,861	0	10,720,320	22,832	0	0	0	0	8,539,518	0	107,191
4.4 Net	193,607,346	0	142,830,264	3,341,675	0	0	31,578,576	0	15,669,815	0	187,016
5. Amounts recoverable from reinsurers December 31, prior year	8,591,644	0	7,796,494	40,076	0	0	0	0	271,351	0	483,723
6. Incurred Benefits											
6.1 Direct	653,933,902	0	608,362,347	23,891,821	10,317,279	0	640,667	6,155,608	1,519,406	0	3,046,774
6.2 Reinsurance assumed	58,760,917	0	28,413,476	25,656	1,161	0	29,149,889	0	1,170,735	0	0
6.3 Reinsurance ceded	198,317,204	0	168,792,000	368,378	0	0	23,955,578	0	2,168,099	0	3,033,149
6.4 Net	514,377,615	0	467,983,823	23,549,099	10,318,440	0	5,834,978	6,155,608	522,042	0	13,625

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,294,181 in Line 1.1, $ 1,294,181 in Line 1.4.
$ 1,294,181 in Line 6.1, and $ 1,294,181 in Line 6.4.

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks		0	0
	2.2 Common stocks		0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens		0	0
	3.2 Other than first liens		0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company		0	0
	4.2 Properties held for the production of income		0	0
	4.3 Properties held for sale		0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)		0	0
6.	Contract loans		0	0
7.	Derivatives (Schedule DB)		0	0
8.	Other invested assets (Schedule BA)	4,108,710	3,770,484	(338,226)
9.	Receivables for securities		0	0
10.	Securities lending reinvested collateral assets (Schedule DL)		0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,108,710	3,770,484	(338,226)
13.	Title plants (for Title insurers only)		0	0
14.	Investment income due and accrued	735,301	1,190,135	454,834
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection		0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due		0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination		0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	1,578,780	488,313	(1,090,467)
	16.2 Funds held by or deposited with reinsured companies		0	0
	16.3 Other amounts receivable under reinsurance contracts		0	0
17.	Amounts receivable relating to uninsured plans		0	0
18.1	Current federal and foreign income tax recoverable and interest thereon		0	0
18.2	Net deferred tax asset	52,179,476	65,317,983	13,138,507
19.	Guaranty funds receivable or on deposit		0	0
20.	Electronic data processing equipment and software	1,715	1,881,320	1,879,605
21.	Furniture and equipment, including health care delivery assets	197,454	309,042	111,588
22.	Net adjustment in assets and liabilities due to foreign exchange rates		0	0
23.	Receivables from parent, subsidiaries and affiliates		0	0
24.	Health care and other amounts receivable		0	0
25.	Aggregate write-ins for other than invested assets	1,009,551	1,898,467	888,916
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	59,810,987	74,855,744	15,044,757
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		0	0
28.	Total (Lines 26 and 27)	59,810,987	74,855,744	15,044,757
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Suspense	1,009,551	1,898,467	888,916
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,009,551	1,898,467	888,916

1. Accounting Practices

A. The accompanying financial statements of the Nassau Life Insurance Company ("NNY" or "the Company") have been prepared in the conformity with accounting practices prescribed or permitted by the New York Department of Financial Services ("the Department"). On July 1, 2020, NNY completed its acquisition of Foresters Financial Holding Company, Inc. and Forester Life Insurance and Annuity Company ("FLIAC" or Foresters") from The Independent Order of Foresters, after receipt of insurance regulatory approval by the Department on June 17, 2020. Effective July 8, 2020, FLIAC merged into NNY pursuant to a merger agreement with NNY as the surviving entity.

For determining the Company's solvency under the State of New York's insurance laws and regulations, the Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting financial condition and results of operations of the Company. The State of New York has adopted the National Association of Insurance Commissioners' (NAIC's) Accounting Practices and Procedures manual, version effective January 1, 2001, (NAIC SAP) as a component of practices prescribed or permitted by the State of New York. The Department has the authority to prescribe or permit other specific practices that deviate from prescribed practices.

The Company, with the explicit permission of the Department, was granted an exemption from the implementation of Principles Based Reserving ("PBR") under Regulation 213 for its life reserves on term conversion policies issued in 2021. This exemption had no impact to the Company's financial statements. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New York is shown below:

	SSAP #	F/S Page	F/S Line #		2021		2020
NET INCOME							
(1) NNY state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$	87,380,737	$	(11,712,359)
(2) State Prescirbed Practices that are an increase/(decrease) from NAIC SAP							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP							
(4) NAIC SAP (1-2-3=4)				$	87,380,737	$	(11,712,359)
SURPLUS							
(5) NNY state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX		376,378,554		295,339,200
(6) State Prescirbed Practices that are an increase/(decrease) from NAIC SAP							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP							
(8) NAIC SAP (5-6-7=8)				$	376,378,554	$	295,339,200

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

The preparation of financial statements in conformity with Statutory Accounting Principles ("SAP") requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. In applying these estimates and assumptions, management makes subjective and complex judgments that frequently require assumptions about matters that are uncertain and inherently subject to change, including matters related to or impacted by the COVID-19 pandemic. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Deposits on deposit-type contracts are entered directly as a liability when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs, such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors and expensed when declared. The amount of policyholder dividends is based on actual and projected investment, mortality, and lapse experience, and management of closed block assets and liabilities to the glide path.

In addition, the Company uses the following accounting policies:

1) Short-term investments are stated at amortized cost.

2) Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a class 6, which are reported at the lower of amortized cost or fair market value. Amortization is calculated using the scientific constant yield to worst method.

3) Common stocks are stated at fair market value, except for investments in stocks of unconsolidated subsidiaries and affiliates in which the Company has an interest of 10% or more, which would be reported in accordance with Note 7 below.

4) Redeemable and non redeemable preferred stock that have a NAIC designation of 1 – 3 are stated at amortized cost. Those that have a designation of 4 – 6 are carried at the lower of amortized cost or fair market value.

5) Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.

6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The Company applies the retrospective method of valuing loan-backed and asset backed securities.

7) The Company admits no non-life subsidiaries. The Company has no life subsidiaries. Please see Note 10 L "Information Concerning Parent, Subsidiaries and Affiliates" for additional information.

8) Joint ventures and limited partnership interests are carried on the equity basis.

9) Derivative instruments that qualify for hedge accounting generally are stated at cost. Derivatives hedging items carried at amortized cost are valued at amortized cost, consistent with the hedged item. Derivatives that do not qualify for, or are not designated for, hedge accounting are carried at fair value. Where applicable, the values of invested assets have been adjusted for impairments.

10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.

11) To calculate liabilities for the Accident and Health Reinsurance business, a lag pattern for premiums and claims respectively was constructed using a complete Treaty Year as a model. Ultimate claims and premium were determined so that a final projected loss ratio could be determined. Liabilities were set such that they are not any lower than this loss ratio would argue for. The Company reviews these liabilities on a periodic basis and makes any adjustments that seem necessary.

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

13) Pharmaceutical rebates receivable – not applicable.

D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and concluded that there is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

On July 1, 2020, NNY completed its acquisition of Foresters Financial Holding Company, Inc. and Foresters Life Insurance and Annuity Company ("FLIAC" or "Foresters") from The Independent Order of Foresters, after receipt of insurance regulatory approval by the New York Department of Financial Services on June 17, 2020. Effective July 8, 2020, FLIAC merged into NNY pursuant to a merger agreement with NNY as the surviving entity. In accordance with SSAP No. 68, *Business Combinations and Goodwill*, the acquisition was treated as a statutory merger. Income of the combined reporting entity is required to include income of the constituents for the entire fiscal period in which the combination occurs and the balance sheet and the statements of operations for the two years presented shall be restated, as required by SSAP No. 3, *Accounting Changes and Corrections of Errors*. Refer below to Note 3B Statutory Mergers for further details regarding the merger and restatement.

3. Business Combinations and Goodwill

A. Statutory Purchase

Effective July 1, 2020, NNY purchased Foresters for a purchase price of $207.8 million.

B. Statutory Merger

1) The Company merged with Foresters on July 8, 2020.

2) The transaction was accounted for as a statutory merger.

3) The Company issued no shares resulting from the merger.

4) Pre-merger separate company revenue, net income (loss), and other surplus adjustments for the six months ended June 30, 2020, were $340.4 million, ($14.1) million, ($13.3m), respectively for the Company and $54.6 million, $3.8 million, $0, respectively for Foresters.

5) No adjustments

C. Assumption Reinsurance: not applicable

D. Impairment Loss: not applicable

E. The Company has no goodwill.

4. Discontinued Operations

A. B. C. and D. The company had no discontinued operations disposed of or classified as held for sale.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1) The maximum and minimum lending rates for mortgage loans during 2021 were:

Commercial loans 5.50% and 3.2%

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 100%

3) There were no amounts for taxes, assessment and any amounts advanced and not included in the mortgage loan total for the current or prior year.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$570,416,261	$ -	$ 570,416,261
(b) 30-59 Days Past Due	-	-	-	-	-	-	-
(c) 60-89 Days Past Due	-	-	-	-	-	-	-
(d) 90-179 Days Past Due	-	-	-	-	-	-	-
(e) 180+ Days Past Due	-	-	-	-	-	-	-
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
3. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	-	-	-	-	-	-	-
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$500,461,061	$ -	$ 500,461,061
(b) 30-59 Days Past Due	-	-	-	-	-	-	-
(c) 60-89 Days Past Due	-	-	-	-	-	-	-
(d) 90-179 Days Past Due	-	-	-	-	-	-	-
(e) 180+ Days Past Due	-	-	-	-	-	-	-
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
3. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	-	-	-	-	-	-	-
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

5) There were no investments in impaired loans.

6) There were no investments in impaired loans.

7) Allowances for credit losses:

		2021	2020
a.	Balance at beginning of period	$ 1,497,878	$ 798,676
b.	Additions charged to operations	(8,796)	699,202
c.	Direct write-downs charged against the allowance	-	-
d.	Recoveries of amounts previously charged off	-	-
e.	Balance at end of period	$ 1,489,082	$ 1,497,878

8) There were no mortgage loans derecognized as a result of foreclosure.

9) The Company had no impaired loans.

B. Debt Restructuring- None

The Company estimates the present value of future expected cash flows and, if significantly greater than the new cost basis, accretes the difference as investment income on a prospective basis once the Company has determined that the interest income is likely to be collected.

C. The Company had no investments in reverse mortgages.

D. Loan-backed Securities:

1) Prepayment assumptions for loan-backed securities were obtained from industry prepayment models or internal estimates. These assumptions are consistent with current interest rates and the economic environment.

2) The Company had no impairments based on the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

3) The Company had no OTTI for loan-backed securities held as of December 31, 2021, recognized because the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.

4) Impaired securities for which an OTTI has not been recognized:

a.	The aggregate amount of unrealized losses	
	1. Less than 12 months	$ 5,586,125
	2. 12 months or longer	$ 25,789,180
b.	The aggregate related fair value of securities with unrealized losses	
	1. Less than 12 months	$ 334,265,682
	2. 12 months or longer	$ 140,228,394

5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. For securities whose present value of cash flows expected to be collected was less than the amortized cost basis of the security at December 31, 2021 an other-than-temporary impairment was recognized. The Company has evaluated its cash flow requirements and believes that its liquidity is adequate and it will not be required to sell other securities before recovery of their cost basis. As of December 31, 2021, the Company can assert that it has the intent and believes that it has the ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The conclusions are supported by a detailed analysis of the underlying credit and cash flows on each security. It is possible that the Company could recognize other-than-temporary impairment in the future on some of the securities held at December 31, 2021 if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E-I. The Company has no investments in repurchase agreements or securities lending transactions.

J. The Company had no real estate activity requiring disclosure.

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

The Company is invested in two limited partnerships that qualified for non-guaranteed federal LIHTC at inception. The balance as of December 31, 2021, was $0.

1) As of December 31, 2020, there were no remaining tax credits.

2) There were no LIHTC-related tax benefits recognized for 2021 or 2020.

3) There was no balance of LIHTC as of December 31, 2021, or 2020.

4) The LIHTC property is not currently subject to any regulatory reviews.

5) LIHTC investments do not exceed 10% of the total admitted assets of the reporting entity.

6) There were no impairments of LIHTC investments for 2021 or 2020.

7) There were no remaining LIHTC credits.

L. Restricted Assets

1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account 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%
b. Collateral held under security lending arrangements	-	-	-	-	-	-	-		-		
c. Subject to repurchase agreements	-	-	-	-	-	-	-		-		
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-		-		
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-		-		
f Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-		-		
g. Placed under option contracts	-	-	-	-	-	-	-		-		
h. Letter stock or securities restricted as to sale-excluding FHLB capital stock	-	-	-	-	-	-	-		-		
i. FHLB capital stock	2,141,900	-	-	-	2,141,900	2,648,200	(506,300)		2,141,900	0.0%	0.0%
j. On deposit with state	7,169,245	-	-	-	7,169,245	3,318,783	3,850,462		7,169,245	0.1%	0.1%
k. On deposit with other regulatory bodies	598,379	-	-	-	598,379	501,329	97,050		598,379	0.0%	0.0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)		-	-	-	-	-	-		-		
m. Pledged as collateral not captured in other categories	26,228,602	-	-	-	26,228,602	-	26,228,602		26,228,602	0.2%	0.2%
n. Other restricted assets	-	-	-	-	-	-	-		-		
o. Total Restricted Assets	$ 36,138,126	$ -	$ -	$ -	$ 36,138,126	$ 6,468,312	$ 29,669,814		$36,138,126	0.3%	0.3%

(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

There were no assets pledged as collateral in other categories.

2) There were no other restricted assets as of December 31, 2021, or 2020.

3) The company had not received any collateral reflected as assets.

M. The Company has no working capital finance investments.

N. The Company had no offsetting and netting of assets and liabilities as of December 31, 2021.

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 - AC	13	7	$ 9,748,589	$ 4,187,971	$ 12,642,220	$ 3,789,795
(2) Bonds - FV	-	-	-	-	-	-
(3) LB&SS - AC	-	-	-	-	-	-
(4) LB&SS - FV	-	-	-	-	-	-
(5) Preferred Stock - AC	1	-	1,338,428	-	1,739,847	-
(6) Preferred Stock - FV	8	-	9,391,519	-	9,391,519	-
(7) Total (1+2+3+4+5+6)	22	7	$ 20,478,536	$ 4,187,971	$ 23,773,586	$ 3,789,795

AC – Amortized Cost FV – Fair Value

P. The Company had no short sales for the year ended December 31, 2021.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	27	0
(2)	Aggregate Amount of Investment Income	2,931,635	0

R. The Company had no cash pools for the year ended December 31, 2021.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company did not recognize any impairment write-downs on its investments in joint ventures, partnerships or limited liability companies during the statement periods.

7. Investment Income

A. Due and accrued investment income was excluded from surplus on the following bases:

All investment income due and accrued with amounts that are over 90 days past due.

B. $735,301 was excluded (non-admitted) from surplus in 2021.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

Interest Rate Swaps

1) An interest rate swap is an agreement between two parties to exchange cash flows in the future. Typically, one of the cash flow streams is based on a fixed interest rate set at the inception of the contract, and the other is a floating rate indexed to a reference rate that resets periodically. At the outset of the contract, generally, there is neither an exchange of cash nor a payment of principal by the parties; hence the term “notional principal.” At each settlement date, the fixed and floating interest rates times the notional principal determine the cash flows to be exchanged, and the resulting net payment amount between these interest cash flows is made from one party to the other.

The Company uses interest rate swaps to hedge against market risks in assets or liabilities from substantial changes in interest rates. In an interest rate swap, the Company agrees with another party (referred to as the counterparty) to exchange cash flows at specified intervals for a set length of time, based on the specified notional principal amount.

2) The Company uses interest rate swaps to hedge our exposure to changes in interest rates. The Company uses interest rate swaps to manage interest rate exposure to certain floating rate available-for-sale debt securities where the terms or expected cash flows of the hedged item closely match the terms or expected cash flows of the swap.

3) The Company values qualified hedges at cost and changes in the value of these hedges are reflected directly through net investment income. For interest rate swaps used to hedge the cash flow variability or reinvestment risks associated with asset purchases, the impact is reflected through net investment income as the difference between income between bond coupons and swap payments.

4) The Company has no derivative contracts with financing premiums.

5) The unrealized gain/(loss) for non-qualified hedges during the period representing interest rate swaps was $0.

6) The Company had no net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

7) The Company had derivatives accounted for as cash flow hedges of forecasted transactions.

8) The Company has no derivative contracts with financing premiums.

Foreign Currency Forwards

1) We use foreign currency forwards to hedge against market risks from changes in foreign currency exchange rates. Currency forward contracts are used to hedge our CLO assets exposure denominated in a foreign (EUR) currency back to U.S. dollars. Under foreign currency forwards, we agree with another counterparty to locks in the exchange rate for the purchase or sale of a currency on a future date.

1) The Company has no derivative contracts with financing premiums.

2) The unrealized gain/(loss) for non-qualified hedges during the period representing interest rate swaps was $(101,600).

3) The Company had no net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

4) The Company has no derivative contracts with financing premiums.

B. The Company had no derivatives under SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees

9. Income Taxes

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

1)

	12/31/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
a. Gross Deferred Tax Assets	$ 106,215,018	$ 64,466,842	$ 170,681,860	$ 165,585,190	$ 8,171,506	$ 173,756,696	$ (59,370,172)	$ 56,295,336	$ (3,074,836)
b. Statutory Valuation Allowance Adjustment			-			-	-	-	-
c. Adjusted Gross Deferred Tax Assets (1a-1b)	106,215,018	64,466,842	170,681,860	165,585,190	8,171,506	173,756,696	(59,370,172)	56,295,336	(3,074,836)
d. Deferred Tax Assets Nonadmitted	9,995,599	42,183,878	52,179,477	65,317,983	-	65,317,983	(55,322,384)	42,183,878	(13,138,506)
e. Subtotal Net Admitted Deferred Tax Asset (1c-1d)	96,219,419	22,282,964	118,502,383	100,267,207	8,171,506	108,438,713	(4,047,788)	14,111,458	10,063,670
f. Deferred Tax Liabilities	53,052,217	18,656,058	71,708,275	69,811,657	104,552	69,916,209	(16,759,440)	18,551,506	1,792,066
g. Net Admitted Deferred Tax Asset/ (Net Deferred Tax Liability) (1e-1f)	$ 43,167,202	$ 3,626,906	$ 46,794,108	$ 30,455,550	$ 8,066,954	$ 38,522,504	$ 12,711,652	$ (4,440,048)	$ 8,271,604

Line 9A1g, Column 3:
If greater than zero, it should equal the Asset Page, Line 18.2, Column 3 and the Liability Page, Line 15.2 Column 1 should equal zero. If not greater than zero, it should equal the Liability Page, Line 15.2, Column 1 and the Asset Page, Line 18.2, Column 3 should equal zero. If equal to zero, the Liability, Line 15.2, Column 1 should equal zero and the Asset Page, Line 18.2, Column 3 should equal zero.

	12/31/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
Admission Calculation Components - SSAP 101									
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ -	$ -	$ -		$ -	$ -	$ -	$ -	$ -
b. Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below).	983,325	45,810,784	46,794,109	30,455,550	8,066,954	38,522,504	(29,472,225)	37,743,830	8,271,605
1. Adjusted Gross Defered Tax Assets Expected to be Realized Following the Balance Sheet Date	983,325	45,810,784	46,794,109	30,455,550	8,066,954	38,522,504	(29,472,225)	37,743,830	8,271,605
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	49,437,667	XXX	XXX	38,522,504	XXX	XXX	10,915,163
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	53,052,217	18,656,068	71,708,285	69,811,657	104,552	69,916,209	(16,759,440)	18,551,516	1,792,076
d. Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	$ 54,035,542	$ 64,466,852	$ 118,502,394	$ 100,267,207	$ 8,171,506	$ 108,438,713	$ (46,231,665)	$ 56,295,346	$ 10,063,681

2)

		2021	2020
a.	Ratio Percentage used to determine Recovery Period and Threshold Limitation Amount	726%	661%
b.	Amount of Adjusted Capital and Surplus used to determine Recovery Period and Threshold Limitation in 2(b)2 above	$ 329,584,446	$ 256,816,696

3)

	12/31/2021		12/31/2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
Impact of Tax-Planning Strategies						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
(1) Adjusted Gross DTAs amount from Note 9A1c	$ 106,215,018	$ 64,466,842	$ 165,585,190	$ 8,171,506	$ (59,370,172)	$ 56,295,336
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	0%	0%	0%
(3) Net Admitted Adjusted Gross DTAs amount from Note 9(A)1(e)	$ 96,219,419	$ 22,282,964	$ 100,267,207	$ 8,171,506	$ (4,047,788)	$ 14,111,458
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0%	0%	0%	0%	0%

B. Regarding deferred tax liabilities that are not recognized

The Company has no temporary differences for which deferred tax liabilities have not been established.

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

1) Current Income Tax:

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
a. Federal	$ 20,499,649	$ (38,902,257)	$ 59,401,906
b. Foreign	-	-	-
c. Subtotal	20,499,649	(38,902,257)	59,401,906
d. Federal income tax on net capital gains	3,065,982	13,160,152	(10,094,170)
e. Utilization of capital loss carry-forwards			-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 23,565,631	$ (25,742,105)	$ 49,307,736

2) Deferred Tax Assets:

		(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
a.	Ordinary:			
	(1) Discounting of unpaid losses	$ -	$ -	$ -
	(2) Unearned premium reserve	-	-	-
	(3) Policyholder reserves	46,663,713	48,375,401	(1,711,688)
	(4) Investments	1,328,899	54,585,851	(53,256,952)
	(5) Deferred acquisition costs	27,471,217	29,354,235	(1,883,018)
	(6) Policyholder dividends accrual	19,867,850	22,061,171	(2,193,321)
	(7) Fixed assets	1,488,765	-	1,488,765
	(8) Compensation and benefits accrual	3,877,627	3,840,604	37,023
	(9) Pension accrual	-	-	-
	(10) Prior period adjustments	-	-	-
	(11) Net operating loss carry-forward	-	-	-
	(12) Tax credit carry-forward	-		-
	(13) Other (including items <5% of total ordinary tax asssets)	5,516,947	7,367,928	(1,850,981)
	(99) Subtotal	$ 106,215,018	$ 165,585,190	$ (59,370,172)
b.	Statutory valuation allowance adjustment		-	-
c.	Nonadmitted	9,995,599	65,317,983	(55,322,384)
d.	Admitted ordinary deferred tax assets (2a99-2b-2c)	$ 96,219,419	$ 100,267,207	$ (4,047,788)
e.	Capital:			
	(1) Investments	$ 63,603,916	$ 5,887,768	$ 57,716,148
	(2) Net capital loss carry-forward	97	97	-
	(3) Real estate	-	-	-
	(4) Other (including items <5% of total capital tax assets)	862,829	2,283,641	(1,420,812)
	(99) Subtotal	64,466,842	8,171,506	56,295,336
f.	Statutory valuation allowance adjustment		-	-
g.	Nonadmitted	42,183,878	-	42,183,878
h.	Admitted capital deferred tax assets (2e99-2f-2g)	22,282,964	8,171,506	14,111,458
i.	Admitted deferred tax assets (2d+2h)	$ 118,502,383	$ 108,438,713	$ 10,063,670

3) Deferred Tax Liabilities:

		(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
a.	Ordinary:			
	(1) Investments	$ 25,471,245	$ 40,034,743	$ (14,563,498)
	(2) Fixed assets	2,446,929	2,662,893	(215,964)
	(3) Compensation	5,543,189		5,543,189
	(4) Policyholder reserves	19,442,075	21,444,249	(2,002,174)
	(5) Other (including items <5% of total ordinary tax liabilities)	148,779	5,669,772	(5,520,993)
	(99) Subtotal	$ 53,052,217	$ 69,811,657	$ (16,759,440)
				-
b.	Capital:			
	(1) Investments	$ 18,656,058	$ -	$ 18,656,058
	(2) Real estate			
	(3) Other (including items <5% of total ordinary tax liabilities)	-	104,552	(104,552)
	(99) Subtotal	$ 18,656,058	$ 104,552	$ 18,551,506
c.	Deferred tax liabilities (3a99+3b99)	$ 71,708,275	$ 69,916,209	$ 1,792,066

4. Net Deferred Tax Assets/Liabilities (2i - 3c) $ 46,794,108 $ 38,522,504 $ 8,271,604

The Company is not subject to the Global Intangible Low-Taxed Income (GILTI) provisions under the Tax Cuts and Jobs Act.

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate:

	12/31/2021		
	Amounts	Tax Effect	Effective Tax Rate
Income before taxes	$ 110,946,368	$ 23,298,737	21.0%
Interest maintenance reserve	(9,571,730)	(2,010,063)	-1.8%
Dividends received deduction	(2,310,194)	(485,141)	-0.4%
Return to provision	6,836,976	1,435,765	1.3%
Change in net admitted asset	8,140,576	1,709,521	1.5%
NOL Carryback	5,335,310	1,120,415	1.0%
Other, including prior year true-up	20,948,656	4,399,218	4.0%
Total statutory income tax	$ 140,325,962	$ 29,468,452	26.6%
Federal income taxes incurred		$ 18,819,026	17.0%
Tax on capital gains/(losses)		3,065,982	2.8%
Prior year overaccrual/(underaccrual)		1,680,623	1.5%
Change in net deferred income tax expense/(benefit)		5,902,821	5.3%
Total statutory income tax		$ 29,468,452	26.6%

E. Carryforwards, recoverable taxes, and IRC 6603 deposits

	12/31/2021	12/31/2020
The Company had net operating losses of:	$ -	$ -
The Company had capital loss carryforwards of:	$ 462	$ 462
The Company had AMT credit carryforwards of:	$ -	$ -

The Company has net capital loss carry forwards that expire in 2021. The AMT credit carryforwards do not expire.

The following represents income tax expense for 2019, 2020, and 2021 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2019	$ -	$ -	$ -
2020	$ -	$ -	$ -
2021	$ -	$ -	$ -

Deposits admitted under IRC 6603: The aggregate amounts of deposits reported as admitted assets under Section 6603 of the Internal Revenue Code was zero as of December 31, 2021.

F. The Company's federal income tax return is consolidated with the following entities:

The Company is included in the consolidated federal income tax return of Nassau, NCNY and its subsidiaries. The method of allocation among affiliates of the Company is subject to written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

G. The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) – not applicable

I. Alternative Minimum Tax (AMT) Credit -- none

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

A. and B. The Company reported no dividend income from its subsidiaries in 2021 or 2020. During 2021 and 2020, the Company paid cash dividends of $20,000,000 and $0 to its Parent, in 2021 and 2020, respectively.

C. The Company had no material transactions with a related party who was not reported on Schedule Y.

D. As of December 31, 2021, the Company reported $1.2 million net due from its affiliate PHL Variable, $3.4 million net due from its affiliate Nassau Life and Annuity Company ("NLA"), $0.2 million due from its affiliate Concord Re, $0.3 million due to its affiliate NAMCO and $2.1 million net due to the parent company NCNY. As of December 31, 2021, the Company had written intercompany agreements in place with its affiliates that contain a settlement date for amounts owed. The agreements typically specify that amounts shall be paid upon receipt of a statement of services, but no later than ninety (90) days from the close of the calendar month during which the services were provided. As of December 31, 2021, no amounts were overdue.

E. The Company has entered into service agreements with its affiliates, including NCNY. The agreements cover a variety of services including, but not limited to, administrative services (including information technology services), office space, investment advisory services and commission paying services. The agreements also contain cost allocation provisions.

F. The Company has made no guarantees or commitments for the benefit of an affiliate, which would result in a material contingent exposure to the Company.

G. The Company is a direct wholly owned subsidiary of NCNY. See Note 1A and Schedule Y for additional details of the organizational structure.

H. The Company does not hold assets of an upstream intermediary.

I. There were no investments in SCA entities that exceed 10% of admitted assets.

J. The Company did not recognize any impairment write-down for its investments in subsidiary companies during this statement period.

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

L. The Company has admitted no value in its investments in subsidiaries.

M. The Company has admitted no value in its investments in subsidiaries.

N. The Company has no investments in insurance SCA's.

O. SCA Loss Tracking – Not Applicable

11. Debt

A. The Company has no outstanding debt, or any reverse repurchase agreements

B. FHLB (Federal Home Loan Bank) Agreements

1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston. Membership with FHLB is part of the Company's strategy to access funds to support various spread-based businesses and enhance liquidity management. In 2021, the Company did not conduct business activity (borrowing) with the FHLB. advances The Company has determined the estimated maximum borrowing capacity as $699.5 million. The Company calculated this amount in accordance with New York regulatory and or FHLB specific borrowing limits.

2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	2,079,000	2,079,000	-
(c) Activity Stock	-	-	-
(d) Excess Stock	62,900	62,900	-
(e) Aggregate Total (a+b+c+d)	2,141,900	2,141,900	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 699,507,016	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	2,648,200	2,648,200	-
(c) Activity Stock	-	-	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	2,648,200	2,648,200	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 691,566,731	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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	-	-	-	-	-	-
2. Class B	2,079,000	2,079,000	-	-	-	-

11B(2)b1 Current Year Total (Column 1) should be equal to 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should be equal to 11B(2)a1(b) Total (Column 1)

3) Collateral Pledged FHLB

a. There were no amounts pledged as of the reporting date.

b. There were no amounts pledged during the reporting period

4) Collateral Pledged FHLB

a. There were no FHLB borrowings outstanding as of the reporting date.

b. There were no FHLB borrowings for the reporting date.

c. There were no FHLB prepayment obligations.

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

A, B, C, D. For purposes of statutory accounting, the Company is not directly liable for a defined benefit plan.

E. Nassau employees are covered by a qualified defined contribution plan sponsored by the Company's parent, NCNY. Contributions made by employees were matched dollar for dollar to a maximum of 5% of eligible 401(k) earnings. The Company's contribution for the plan was $0.9 million and $1.0 million for 2021 and 2020, respectively.

F. The Company does not participate in a multi-employer plan.

G. The Company participates in a qualified, noncontributory defined benefit pension plan sponsored by its parent, NCNY. The Company also participates in a non-qualified pension plan to accrue retirement benefits in excess of Internal Revenue Code limitations. These plans shall be collectively referred to as the "Pension Plans." These plans were frozen effective April 1, 2010. For purposes of statutory accounting, the Company has no legal obligation for benefits under the Pension Plans. The Company's share of net expenses for the Pension Plans was $9.1 million and $7.2 million for 2021 and 2020, respectively.

H. The Company does not provide other postretirement benefits to retired employees.

I. There was no impact of the Modernization Act on Medicare postretirement benefits (INT0417) on the Company.

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

On December 18, 2000, the board of directors of Phoenix Home Life Mutual Insurance Company ("Phoenix Mutual") unanimously adopted a plan of reorganization which was amended and restated on January 26, 2001. On June 25, 2001, the effective date of the demutualization, Phoenix Mutual converted from a mutual life insurance company to a stock life insurance company, became a wholly owned subsidiary of The Phoenix Companies, Inc. and changed its name to Phoenix Life Insurance Company. Effective October 10, 2018, the Company changed its name from Phoenix Life Insurance Company to Nassau Life Insurance Company. Effective November 13, 2018, the Company's Parent, The Phoenix Companies, Inc. changed its name to The Nassau Companies of New York. The demutualization was accounted for as a reorganization. Accordingly, NNY's unassigned surplus immediately following the demutualization on June 25, was reclassified to common stock and additional paid-in capital. In addition, NNY established a closed block for the benefit of holders of certain individual life insurance policies. The purpose of the closed block is to protect, after demutualization, the policy dividend expectations of the holders of the policies included in the closed block. The closed block will continue in effect until such date as none of such policies are in force. See Note 21C – "Closed Block."

A. The Company has 10,000 shares of common stock authorized, issued and outstanding with a par value of $1,000 per share as of December 31, 2021.

B. The Company has no preferred stock outstanding.

C. New York Insurance Law §4207(a)(2) allows a domestic stock life insurer to distribute an ordinary dividend where the aggregate amount of such dividend in any calendar year does not exceed the greater of ten percent of its surplus to policyholders as of the immediately preceding calendar year or its net gain from operations for the immediately preceding calendar year, not including realized capital gains, not to exceed 30 percent of its surplus to policyholders as of the immediately preceding calendar year. The foregoing ordinary dividend can only be paid out of earned surplus, which is defined in §4207(a)(1) as an insurer's positive unassigned funds, excluding 85% of the change in net unrealized gains or losses less capital gains tax for the preceding year. Under this section, an insurer cannot distribute an ordinary dividend in the calendar year immediately following a calendar year for which the insurer's net gain from operations, not including realized capital gains, was negative. If a company does not have sufficient positive earned surplus to pay an ordinary dividend out of §4207(a)(2) an ordinary dividend may still be payable under §4207(a)(3) of the New York Insurance Law. Under §4207(a)(3), a dividend can be paid where the aggregate amount is the lesser of ten percent of its surplus to policyholders as of the immediately preceding calendar year or its net gain from operations for the immediately preceding calendar year, not including realized capital gains.

D. The Company paid dividends to shareholders in the amount of $20,000,000 for the year ended December 31, 2021.

E. Subject to the limitations of (3) above and the approval of the New York Department of Financial Services, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. There are no restrictions on unassigned surplus funds.

G. There were no mutual surplus advances.

H. There is no Company stock held for special purposes.

I. There was no change in special surplus funds.

J. The portion of unassigned funds / surplus represented or (reduced) by cumulative unrealized gains and (losses) is $26,337,450.

K. Our 7.15% surplus notes are due December 15, 2034 and were originally issued with a face value of $175.0 million. During September 2012, the Company retired $48.3 million face value of these surplus notes, after receiving prior approval from the Department. Interest payments also require the prior approval of the Department and may be made only out of surplus funds that the Department determines to be available for such payments under New York insurance law. The 7.15% surplus notes were issued December 15, 2004, and interest on the notes is scheduled to be paid on June 15 and December 15 of each year, commencing June 15, 2005. Interest payments for these notes for 2020 totaled $10.0 million.

The 7.15% surplus notes may be redeemed at the option of NNY at any time at the "make-whole" redemption price set forth in the offering circular. New York insurance law provides that the notes are not part of the legal liabilities of the Company. The 7.15% notes were issued pursuant to Rule 144A under the Securities Act of 1933. No affiliate holds any portion of the notes. The offering was underwritten by Goldman, Sachs & Co. and Wachovia Capital Markets, LLC. The Bank of New York, in New York, was appointed as fiscal agent, paying agent and registrar.

Item #	Date Issued	Interest Rate	Original Issue Amount of Note	Note Holder a Related Party (Y/N)	Carrying Value of Notes Prior Year	Carrying Value of Notes Current Year*	Unapproved Interest and/or Principal
1000	12/15/2004	7.15%	$ 175,000,000	N	$ 126,338,924	$ 126,365,228	$ -
Total	XXX	XXX	$ 175,000,000	XXX	$ 126,338,924	$ 126,365,228	$ -

* Total should agree with Page 3, Line 32

Item #	Current Year Interest Expense Recognized	Life-to-Date Interest Expense Recognized	Current Year Interest Offset Percentage	Current Year Principal Paid	Life-to-Date Principal Paid	Date of Maturity
1000	$ 9,059,408	$ 171,649,440	N/A	$ -	$ 48,300,000	12/15/2034
Total	$ 9,059,408	$ 171,649,440	XXX	$ -	$ 48,300,000	XXX

Item #	Are Surplus Note payments contractually linked (Y/N)	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	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of assets	Is Liquidity Source a Related Party to the Issuer (Y/N)
1000	N	N	N	N	Cash	$173,909,750	$173,909,750	N
Total	XXX	XXX	XXX	XXX	XXX	$173,909,750	$173,909,750	XXX

L. The impact of any restatement due to prior quasi-reorganizations is as follows:

	Change in Year Surplus	Change in Gross Paid-in and Contributed Surplus
2016	$ -	$ (896,943,872)

M. The effective date of all quasi-reorganizations in the prior 10 years is June 30, 2016.

14. Contingencies

A. Contingent Commitments

The Company has unfunded capital commitments related to its investments in limited partnerships in the amount of $127,440,623 on December 31, 2021. These unfunded commitments can be drawn down by the various private equity funds, as necessary, to fund their portfolio investments through the end of the funding period as stated in each agreement.

B. Assessments

The Company has recorded an estimated liability for future guaranty fund assessments relating to various insolvencies that occurred between 1991-2020. The estimated liability as of December 31, 2021, was $145,828.

C. The Company had no gain contingencies.

D. The Company had no claims related extra contractual obligation and bad faith losses stemming from lawsuits.

E. Joint and Several Liabilities – not applicable.

F. All Other Contingencies

Litigation and Regulatory Matters

The Company is regularly involved in litigation and arbitration, both as a defendant and as a plaintiff. The litigation and arbitration naming the Company as a defendant ordinarily involves the Company's businesses and operations. In certain of these matters, the plaintiffs are seeking large and/or indeterminate amounts, including punitive or exemplary damages.

The Company periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations related to the Company's products and practices. It is the Company's practice to cooperate fully in these matters.

It is not feasible to predict or determine the ultimate outcome of all litigation, arbitration or regulatory proceedings or to provide reasonable ranges of potential losses. It is believed that the outcome of the Company's litigation, arbitration, and regulatory matters are not likely, either individually or in the aggregate, to have a material adverse effect on the financial condition of the Company beyond the amounts already reported in these financial statements. However, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, arbitration, and regulatory investigations, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the results of operations or cash flows in particular quarterly or annual periods.

15. Leases

A. Lessee Operating Lease

1) General description of the lessee's leasing arrangements:

a) The Company leases office equipment and office space under various non-cancelable operating lease agreements that expire through 2025. Rental expense for 2021 and 2020 was approximately $813,665 and $806,647, respectively.

b) The Company is not involved with contingent rentals.

c) Certain rental commitments have renewal options, purchase options and escalation clauses in future years. Some of these options are subject to adjust in future periods.

d) The Company does not have any restrictions imposed by lease agreements.

e) The Company did not have any early terminated leases or leased property not being used.

2) Leases having initial or remaining non-cancelable lease terms in excess of one year:

a) At December 31, 2021, the minimum aggregate rental commitments are as follows:

	Year ending December 31,	Operating Lease
1.	2022	$ 449,114
2.	2023	455,072
3.	2024	230,604
4.	2025	0
5.	2026	0
6.	Total	$ 1,134,790

3) The Company is not involved in any material sales-leaseback transactions.

B. Leasing is not a significant part of our business activities.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

1) The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk. The Company had no off-balance sheet risk or financial instruments with concentrations of credit risk for the year ended December 31, 2021.

	Assets *		Liabilities *	
	2021	2020	2021	2020
a) Swaps	$ 300,000,000	$ 250,000,000	$ -	$ -
b) Futures	-	-	-	-
c) Options	-	-	-	-
d) Total	$ 300,000,000	$ 250,000,000	$ -	$ -

* Notional amount

See Schedule DB of the Company's annual statement for additional detail.

2) The Company uses derivative instruments, specifically interest rate swaps. A more detailed description of these instruments is provided in Footnote 8 "Derivative Instruments."

3) The Company is not exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments as the interest rate swaps are fully collateralized. The credit exposure of interest rate swaps is represented by the fair value (market value) of contracts with a positive fair value (market value) at the reporting date. Because exchange-traded interest rate swaps are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has no exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

4) The Company is required to put up collateral for any interest rate swap contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up cash to satisfy this collateral requirement.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral as required. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. Approximately 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

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. The Company did not have any transfers and servicing of financial assets.

C. The Company did not have any wash sales.

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

The was no gain or loss from uninsured A&H plans and the uninsured portion of partially insured plans.

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

The Company has no direct premiums written or produced by managing general agents or third-party administrators.

20. Fair Value Measurements

A. The tables below provide information about the Company's use of fair value measurements

1) Fair Value or Net Asset Value (NAV) are Measurements at Reporting Date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual Preferred Stock					
Industrial and Misc.	$ -	$ 24,924,094	$ 14,798,241	$	$ 39,722,335
Parent, Subsidiaries, and Affiliates	-	-			-
Total Perpetual Preferred Stock	-	24,924,094	14,798,241	-	39,722,335
Bonds					
U.S. Governments	-	-	-		-
Industrial and Misc.	-	900,900	34,844,432		35,745,332
Hybrid Securities	-	3,111,075	-		3,111,075
Bank Loans Unaffiliated	-	-	456,663		456,663
Total Bonds	-	4,011,975	35,301,095		39,313,070
Common Stock					
Industrial and Misc.	83	-	34,209,401		34,209,484
Parent, Subsidiaries, and Affiliates	-	-	-		-
Total Common Stocks	83	-	34,209,401		34,209,484
Derivative assets					
Swaps	-	-	-		-
Futures	-	-	-		-
Options	-	-	-		-
Total Derivatives	-	-	-		-
Separate account assets	2,767,277,769	3,714,423	-		2,770,992,192
Total assets at fair value/NAV	$ 2,767,277,852	$ 32,650,492	$ 84,308,737	$	$ 2,884,237,081
b. Liabilities at fair value					
Derivative liabilities	$ -	$ (13,380,338)	$ -	$	$ (13,380,338)
Total liabilities at fair value	$ -	$ (13,380,338)	$ -	$	$ (13,380,338)

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

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a. Assets										
Perpetual Preferred stock										
Industrial and Misc	$ 14,265,205	$ 7,231,449	$ -	$ 4,158,603	$ 135,970	$ 2,972,757	$ -	$ (13,965,742)	$ -	$ 14,798,242
Parent, Subsidiaries and Affiliates										-
Total Perpetual Preferred Stocks	14,265,205	7,231,449	-	4,158,603	135,970	2,972,757	-	(13,965,742)	-	14,798,242
Bonds										
U.S. Governments	-	-	-	-	-	-	-	-	-	-
Industrial and Misc	6,891,435	21,735,324	(3,586,801)	(7,892,671)	(76,136)	17,774,311	-	(1,027)	-	34,844,435
Hybrid Securities			-							-
Bank Loans unaffiliated		505,591			(48,928)					456,663
Total Bonds	6,891,435	22,240,915	(3,586,801)	(7,892,671)	(125,064)	17,774,311	-	(1,027)	-	35,301,098
Common Stock										
Industrial and Misc	52,098,909	9,265,225		17,401,482	(21,598,857)	793,531		(23,750,886)	-	34,209,404
Parent, Subsidiaries and Affiliates	-	-	-							-
Total Common Stocks	52,098,909	9,265,225	-	17,401,482	(21,598,857)	793,531	-	(23,750,886)	-	34,209,404
Short Term Investment										
Industrial and Misc		260,516		(263,804)		3,288				
	-	-	-		-	-	-			-
Total Short Term	-	260,516	-	(263,804)		3,288	-			-
Low Income Housing	-	-	-	-		-	-		-	-
Total Other Invested Assets	-		-		-		-	-	-	-
Separate account assets	-					-				-
Total assets at fair value	$ 73,255,549	$ 38,998,105	$ (3,586,801)	$ 13,403,610	$ (21,587,951)	$ 21,543,887	$ -	$ (37,717,655)	$ -	$ 84,308,744
b. Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

3) Transfers into Level 3 primarily represent private securities for which Level 2 input assumptions for valuation pricing were no longer applicable. Transfers out of Level 3 primarily represent public securities for which reliable Level 2 input assumptions for valuation pricing became obtainable.

4) Description of valuation techniques and the inputs used in the fair value measurement

a) Level 2 - inputs to the valuation methodology include quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument. Examples of such instruments include government-backed mortgage products, collateralized mortgages, debt obligations and certain high-yield debt securities.

b) Level 3 - inputs to the valuation methodology are unobservable and significant to the fair value measurement. Unobservable inputs reflect management's best estimate of what hypothetical market participants would use to determine fair value. Examples of valuation techniques used based on unobservable inputs include, but are not limited to, internal models, direct broker quotes and professional judgment.

B. The Company has no other fair value disclosures.

C. Below is a listing of the aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 7,807,377,903	$ 7,160,858,680	$ -	$ 5,519,404,872	$ 2,287,973,030	$ -	$ -
Common Stocks	34,209,484	34,209,485	83	10,667,091	23,542,309	-	-
Cash, Short Term & Cash Equivalents	75,156,847	75,156,845	73,224,252	32,595	1,900,000	-	
Preferred Stock	55,400,597	54,060,763	-	34,540,120	20,860,477	-	-
Surplus Debentures and Capcos	92,468,686	77,444,215	-	86,779,784	5,688,902	-	-
Mortgage Loans	581,657,066	568,927,180	-	-	581,657,066	-	
Derivatives	(13,380,338)	-	-	(13,380,338)	-	-	-
Separate Account Assets	2,770,992,192	2,771,231,783	2,767,277,769	3,714,423	-	-	-
Total Assets	$ 11,403,882,437	$ 10,741,888,952	$ 2,840,502,104	$ 5,641,758,548	$ 2,921,621,784	$ -	$ -

D. As of December 31, 2021, the Company had no investments where it is not practicable to estimate fair value.

E. The Company did not use the NAV practical expedient pursuant to SSAP No. 110R—Fair Value.

21. Other Items

A. The Company did not have unusual or infrequent items to record.

B. The Company did not have any troubled debt restructurings during the reporting period.

C. Other Disclosures

Closed Block

On the date of demutualization, the Company established a closed block for the benefit of holders of certain individual participating life insurance policies and annuities of the Company for which the Company had a dividend scale payable in 2000. Assets have been allocated to the closed block in an amount that has been determined to produce cash flows which, together with anticipated revenues from the policies included in the closed block, are reasonably expected to be sufficient to support obligations and liabilities relating to these policies, including, but not limited to, provisions for the payment of claims and certain expenses and taxes, and to provide for the continuation of policyholder dividend scales in effect for 2000, if the experience underlying such dividend scales continues, and for appropriate adjustments in such scales if such experience changes. The closed block assets, the cash flows generated by the closed block assets and the anticipated revenues from the policies in the closed block will benefit only the holders of the policies in the closed block. To the extent that, over time, cash flows from the assets allocated to the closed block and claims and other experience related to the closed block are, in the aggregate, more or less favorable than what was assumed when the closed block was established, total dividends paid to closed block policyholders in the future may be greater than or less than the total dividends that would have been paid to these policyholders if the policyholder dividend scales in effect for 2000 had been continued. Any cash flows in excess of amounts assumed will be available for distribution over time to closed block policyholders and will not be available to stockholders. If the closed block has insufficient funds to make guaranteed policy benefit payments, such payments will be made from assets outside of the closed block. The closed block will continue in effect as long as any policy in the closed block remains in force.

The excess of closed block liabilities over closed block assets at the effective date of the demutualization represents the estimated maximum future earnings from the closed block expected to result from operations attributed to the closed block after income taxes. Earnings of the closed block are recognized in income over the period the policies and contracts in the closed block remain in force. Management believes that over time the actual cumulative earnings of the closed block will approximately equal the expected cumulative earnings due to the effect of dividend changes. If, over the period the closed block remains in existence, the actual cumulative earnings of the closed block are greater than the expected cumulative earnings of the closed block, the Company will pay the excess of the actual cumulative earnings of the closed block over the expected cumulative earnings to closed block policyholders as additional policyholder dividends unless offset by future unfavorable experience of the closed block. If over such period, the actual cumulative earnings of the closed block are less than the expected cumulative earnings of the closed block, the Company will recognize only the actual earnings in income. However, the Company may change policyholder dividend scales in the future which would be intended to increase future actual earnings until the actual cumulative earnings equal the expected cumulative earnings.

The principal cash flow items that affect the amount of closed block assets and liabilities are premiums, net investment income, purchases and sales of investments, policyholders' benefits, policyholder dividends, premium taxes and income taxes. The principal income and expense items excluded from the closed block are management and maintenance expenses, commissions, and investment income and realized investment gains and losses of investment assets outside the closed block that support the closed block business.

D. The Company did not receive any business interruption recoveries during the reporting period.

E. The Company did not have any state transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

1) The company defines its exposure to subprime mortgage related risk by identifying the characteristics of mortgage loans held within mortgage-backed security holdings. The bond indentures of each MBS holding define the type of collateral included in the transaction. The company also uses market sources such as Bloomberg to determine collateral type. If the indenture or Bloomberg indicates that subprime mortgages are the loans backing the MBS, the company will classify the holding as a subprime MBS. The company's equity investments in subsidiaries or affiliated entities do not contain significant subprime related risk exposure relative to the size of the equity investments.

The Company does not have any investments in Subprime Commercial Mortgage Loans.

The Company does not underwrite risk for mortgage guaranty or financial guaranty insurance coverage.

2) The Company does not invest or have any direct investments in commercial mortgage loans.

3) Direct exposure through other investments:

	Actual cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$ 5,840,971	$ 5,828,858	$ 5,894,498	$ (1,236,958)
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investment in SCA's	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 5,840,971	$ 5,828,858	$ 5,894,498	$ (1,236,958)

4) The Company does not underwrite risk for mortgage guaranty or financial guaranty insurance coverage.

G. Retained Assets

1) Retained asset accounts are structured as drafts and reported as supplemental contracts without life contingencies.

a. Interest rates paid from 01/1/21 to 2/15/21 were 0.45%, 2/16/21 to 7/20/21 were 0.35% and 7/21/21 to 12/31/21 were 0.30%.
b. Interest rates were changed as needed to reflect changes in market conditions.
c. There are no maintenance fees, but there are fees for specified non-periodic items, such as wire transfers.
d. In states where it is permitted, the retained asset account is the default settlement option.

2) Number and balance of retained asset accounts in force:

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	585	$ 50,201,355	702	$ 69,804,829
b. 13 to 24 months	449	32,456,163	726	46,857,413
c. 25 to 36 months	521	31,604,240	638	32,154,818
d. 37 to 48 months	479	24,636,546	531	20,233,989
e. 49 to 60 months	431	15,407,288	500	24,994,424
f. Over 60 months	2,929	122,903,534	2,882	119,023,907
g. Total	5,394	$ 277,209,126	5,979	$ 313,069,380

3) The following is a rollforward of retained asset balances:

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	5,902	$ 311,083,520	77	$ 1,985,860
b. Number/amount of retained asset accounts issued/added during the year	1,330	156,357,479	-	-
c. Investment earnings credited to retained asset accounts during the year	N/A	1,002,857	N/A	6,422
d. Fees and other charges assessed to retained asset accounts during the year	N/A	3,077	N/A	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	67	973,719	-	
f. Number/amount of retained asset accounts closed/withdrawn during the year	1,840	192,091,297	8	158,919
g. Number/balance of retained asset accounts at the end of the year g = a + b + c - d - e - f	5,325	275,375,763	69	$ 1,833,363

H. The company had no Insurance-Linked Securities (ILS) Contracts.

I. The Company has no life insurance where the reporting entity is owner and beneficiary.

22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2021, and through the financial statement issuance date of February 28, 2022. It has been determined that there have been no events that have occurred that would require adjustments to our financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee or director of the Company? Yes ( ) No (X)

2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

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

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

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

2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts 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)

Section 3 – Ceded Reinsurance Report – Part B

1) What is the estimated amount of the aggregate reduction in surplus, for agreements not 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. $14,019,764.

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 which were in-force or which had existing reserves established by the Company as of the effective date of the agreement? Yes ( ) No (X)

B. Uncollectible Reinsurance

The Company did not report any uncollectible reinsurance that materially affected the results of its operations.

C. Commutation of Ceded Reinsurance

The Company did not report any gains or losses in its operations in the current year as a result of commutation of reinsurance.

D. Certified Reinsurer Downgraded or Status Subject to Revocation

The Company has no reinsurance agreements with certified reinsurers.

E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer.

None.

F. For each reinsurance agreement with an affiliated captive reinsurer provide the following information in the annual financial statements:

None.

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

None.

H. Reinsurance Credit

(1) Disclose any reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

None.

(2) Disclose any reinsurance contracts subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumptions of risk.

None.

(3) Disclose if any reinsurance contracts contain features which result in delays in payment in form or in fact.

None.

(4) Disclose if the reporting entity has reflected reinsurance accounting credit for any contracts not subject to Appendix A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contacts and the reinsurance contracts.

None.

(5) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term insurance, under any reinsurance contract during the period covered by the financial statement and either: accounted for that contract as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or accounted for that contract as reinsurance under GAAP and a deposit under SAP.

None.

(6) If affirmative disclosure is required for Paragraph 23H (5) above, explain why the contract(s) is treated differently under GAAP and SAP.

Not applicable.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company did not report any retrospectively rated contracts or contracts subject to redetermination.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2020, were $15,675,665. As of December 31, 2021, $2,327,166 has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now $14,177,384 as a result of unpaid claims principally on the Group Accident and Health line of business. Therefore, there has been $828,885 of unfavorable prior year development since December 31, 2020. Increases or (decreases) are generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

The Company does not have any intercompany pooling arrangements.

27. Structured Settlements

The Company has not purchased any structured settlements to fulfill obligations of claimants.

28. Health Care Receivables

The Company does not have health care receivables.

29. Participating Policies

For the reporting year ended 2021, direct premiums paid under individual and group life participating policies were $268.2 million, or 76% of total direct individual and group life premiums earned. The Company determines its policyholder dividends based upon the contribution method. The Company paid dividends in the amount of $68.4 million to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

1) Liability carried for premium deficiency reserves: $0.
2) Date of the most recent evaluation of this liability: December 31, 2021.
3) Was anticipated investment income utilized in the calculation? Yes ( ) No ( ) N/A (X)

31. Reserves for Life Contracts and Deposit-Type Contracts

1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Surrender values provided in excess of legally computed reserves have been included in Exhibit 5, Section 7.

2) For a policy on which the substandard extra premiums are based upon a multiple of standard mortality, the sub-standard extra reserve is based upon the excess of such multiple over standard mortality. For a policy carrying a flat extra premium, the extra reserve is one half of the flat extra premium.

3) As of December 31, 2021, the Company had $888,271,838 of life insurance in force for which the gross premiums are less than net premiums according to the standard valuation set by this state. Reserves to cover the above insurance totaled $4,554,083 at year-end and are reported in Exhibit 5, Miscellaneous Reserves.

4) The Tabular Interest (page 7, Line 4) has been determined by formula as described in the instructions for Page 7. The Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.

5) This is not applicable because the Company do not have funds involving life contingencies.

6) The Company had no change in reserve (page 7, line 7) due to Cash Flow Testing effective 12/31/2021.

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	$ 16,964,379	$ 3,874,794	$ -	$ 20,839,173	1.15%
(b)	At book value less current surrender charge of 5% or more	146,289,376	-	-	146,289,376	8.09%
(c)	At Fair Value	-	-	840,571,043	840,571,043	46.47%
(d)	Total with market value adjustment or at fair value (total of a through c)	163,253,755	3,874,794	840,571,043	1,007,699,592	55.71%
(e)	At book value without adjustment (minimal or no charge or adjustment)	492,258,679	-	-	492,258,679	27.22%
2.	Not subject to discretionary withdrawal	304,161,837		4,560,591	308,722,428	17.07%
3.	Total (Gross: Direct + Assumed)	959,674,271	3,874,794	845,131,634	1,808,680,699	100.00%
4.	Reinsurance ceded	14,238,106	-	-	14,238,106	
5.	Total (net) (3)-(4)	$ 945,436,165	$ 3,874,794	$ 845,131,634	$ 1,794,442,593	
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:	$ 6,672,428	$ -	$ -	$ 6,672,428	

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	$ -	$ -	$ -	$ -	0.00%
(b)	At book value less current surrender charge of 5% or more	-	-	-	-	0.00%
(c)	At Fair Value	-	-	# 1,446,365	1,446,365	3.36%
(d)	Total with market value adjustment or at fair value (total of a through c)	-	-	1,446,365	1,446,365	3.36%
(e)	At book value without adjustment (minimal or no charge or adjustment)	17,335,313	-	-	17,335,313	40.27%
2.	Not subject to discretionary withdrawal	24,267,281	-	-	24,267,281	56.37%
3.	Total (Gross: Direct + Assumed)	41,602,594	-	1,446,365	43,048,959	100.00%
4.	Reinsurance ceded	-	-	-	-	
5.	Total (net) (3)-(4)	$ 41,602,594	$ -	$ 1,446,365	$ 43,048,959	
6.	Amount included in B (1)b above that will move to B (1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

C. Deposit-Type Contracts (no life contingencies)

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to discretionary withdrawal:					
(a)	With Market Value Adjustment	$ -	$ -	$ -	$ -	0.00%
(b)	At book value less current surrender charge of 5% or more	-	-	-	-	0.00%
(c)	At Fair Value	-	-	-	-	0.00%
(d)	Total with market value adjustment or at fair value (total of a through c)	-	-	-	-	0.00%
(e)	At book value without adjustment (minimal or no charge or adjustment)	397,865,283	-	692,118	398,557,401	98.95%
2.	Not subject to discretionary withdrawal	4,236,566			4,236,566	1.05%
3.	Total (Gross: Direct + Assumed)	402,101,849	-	692,118	402,793,967	100.00%
4.	Reinsurance ceded	-	-	-	-	
5.	Total (net) (3)-(4)	$ 402,101,849	$ -	$ 692,118	$ 402,793,967	
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:	$ -	$ -	$ -	$ -	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

		Amount
D.	Life and Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 882,353,119
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	104,685,640
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	402,101,849
(4)	Subtotal	1,389,140,608
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999,Column 2	846,590,609
(6)	Exhibit 3, Line 0399999,Column 2	3,862,185
(7)	Policyholder dividend and coupon accumulations	-
(8)	Policyholder premiums	-
(9)	Guaranteed Interest Contracts	-
(10)	Other Deposit Funds	692,118
(11)	Subtotal	851,144,912
(12)	Combined Total	$ 2,240,285,520

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	$ 1,664,363	$ 1,664,363	$ 9,091,575
(b) Universal Life	686,413,597	672,305,052	711,139,878
(c) Universal Life with Secondary Guarantees	21,401,768	20,219,253	77,661,017
(d) Indexed Universal Life	-	-	-
(e) Indexed Universal Life with Secondary Guarantees	-	-	-
(f) Indexed Life	-	-	-
(g) Other Permanent Cash Value Life Insurance	7,454,444,810	7,448,982,074	7,791,327,383
(h) Variable Life	87,973,097	87,971,832	99,250,546
(i) Variable Universal Life	85,141,593	85,079,107	85,262,476
(j) Miscellaneous Reserves	-	-	-
	-	-	-
(2) Not subject to discretionary withdrawal, with no cash value:			
(a) Term Policies without Cash Value	XXX	XXX	113,546,350
(b) Accidental Death Benefits	XXX	XXX	560,116
(c) Disability-Active Lives	XXX	XXX	7,612,369
(d) Disability-Disabled Lives	XXX	XXX	19,570,563
(e) Miscellaneous Reserves	XXX	XXX	22,111,378
(3) Total (gross: direct+assumed)	8,337,039,228	8,316,221,680	8,937,133,652
(4) Reinsurance ceded	190,968,116	190,968,116	284,623,396
(5) Total (net) (3)-(4)	$ 8,146,071,112	$ 8,125,253,564	$ 8,652,510,255

	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	$ -	$ -	$ -
(b) Universal Life	-	-	-
(c) Universal Life with Secondary Guarantees	-	-	-
(d) Indexed Universal Life	-	-	-
(e) Indexed Universal Life with Secondary Guarantees	-	-	-
(f) Indexed Life	-	-	-
(g) Other Permanent Cash Value Life Insurance	-	-	-
(h) Variable Life	-	-	-
(i) Variable Universal Life	-	-	-
(j) Miscellaneous Reserves	-	-	-
	-	-	-
(2) Not subject to discretionary withdrawal, with no cash value:			
(a) Term Policies without Cash Value	XXX	XXX	-
(b) Accidental Death Benefits	XXX	XXX	-
(c) Disability-Active Lives	XXX	XXX	-
(d) Disability-Disabled Lives	XXX	XXX	-
(e) Miscellaneous Reserves	XXX	XXX	-
(3) Total (gross: direct+assumed)	-	-	-
(4) Reinsurance ceded	-	-	-
(5) Total (net) (3)-(4)	$ -	$ -	$ -

	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	$ -	$ -	$ -
(b) Universal Life	-	-	-
(c) Universal Life with Secondary Guarantees	-	-	-
(d) Indexed Universal Life	-	-	-
(e) Indexed Universal Life with Secondary Guarantees	-	-	-
(f) Indexed Life	-	-	-
(g) Other Permanent Cash Value Life Insurance	-	-	-
(h) Variable Life	945,865,368	938,761,229	939,351,601
(i) Variable Universal Life	966,018,185	948,135,384	950,607,303
(j) Miscellaneous Reserves	-	-	-
	-	-	-
(2) Not subject to discretionary withdrawal, with no cash value:			
(a) Term Policies without Cash Value	XXX	XXX	-
(b) Accidental Death Benefits	XXX	XXX	-
(c) Disability-Active Lives	XXX	XXX	-
(d) Disability-Disabled Lives	XXX	XXX	-
(e) Miscellaneous Reserves	XXX	XXX	-
(3) Total (gross: direct+assumed)	1,911,883,553	1,886,896,614	1,889,958,904
(4) Reinsurance ceded	-	-	-
(5) Total (net) (3)-(4)	$ 1,911,883,553	$ 1,886,896,614	$ 1,889,958,904

	Amount
(1) Exhibit 5, life Insurance Section, Total (net)	$ 8,606,916,469
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	560,116
(3) Exhibit 5, Disability Active Lives Section, Total (net)	7,183,492
(4) Exhibit 5,Disability Disabled Lives Section Total (net)	16,095,972
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	21,754,206
(6) Subtotal (Lines (1) through (5))	$ 8,652,510,255
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0299999, Column 2	$ 1,889,958,903
(8) Exhibit 3, Line 0499999, Column 2	-
(9) Exhibit 3, Line 0599999, Column 2	-
(10) Subtotal (Lines (7) through (9))	$ 1,889,958,903
(11) Combined Total ((6) and (10))	$ 10,542,469,159

34. Premium and Annuity Considerations Deferred and Uncollected

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

	Type	Gross	Net of Loading
1)	Industrial	$ -	$ -
2)	Ordinary new business	604,549	604,434
3)	Ordinary renewal	64,051,447	63,092,683
4)	Credit Life	-	-
5)	Group Life	-	-
6)	Group Annuity	-	-

35. Separate Accounts

A. Separate Account Activity

1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities from the following product lines/transactions into a separate account: variable annuity, fixed annuity, variable universal life, variable life and supplemental contracts.

In accordance with the domiciliary state procedures for approving items within the separate account, the separate account classification of the following items is supported by a specific state statute:

All separate account products are authorized under NY Insurance Law, §4240.

The following items are supported by direct approval of the commissioner: Not applicable

The following items are not supported by state statute or direct approval, but are permitted for separate account reporting in accordance with the following guidance: Not applicable

2) In accordance with the products/transactions recorded within the separate account, all assets are considered legally insulated from being 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, 2021, and 2020, the Company separate account statement included legally insulated assets of $2,771,231,783 and $2,616,178,983 respectively. The assets legally insulated from the general account as of December 31, 2021, are attributed to the following products/transactions:

1 Product/Transaction	2 Legally Insulated Assets	3 Separate Account Assets (Not Legally Insulated)
Variable Universal Life	$ 1,046,657,485	$ -
Variable Life	865,428,926	
Variable Annuity	850,325,832	-
Fixed Annuity	3,900,716	-
Payout Annuity	789,952	
Supplemental Contracts	4,128,872	
Totals	$ 2,771,231,783	$ -

3) In accordance with the products/transactions recorded within the separate account, some separate account liabilities are guaranteed by the general account (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account).

As of December 31, 2021, the general account of the Company had a maximum guarantee for separate account liabilities of $3,576,072. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a. 2021:	$	423,096
b. 2020:	$	198,098
c. 2019:	$	407,530
d. 2018:	$	608,382
e. 2017:	$	600,276

As of December 31, 2021, the general account of the Company had paid the following amounts toward separate account guarantees for the past five (5) years:

a. 2021:	$	493,234
b. 2020:	$	493,047
c. 2019:	$	297,511
d. 2018:	$	577,153
e. 2017:	$	595,927

4) The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Accounts Business

Most separate and variable accounts held by the Company relate to individual variable annuities of a non-guaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder and can be positive or negative. These variable annuities generally provide an incidental death benefit of the greater of account value or premium paid. In 1983, the Company began offering a policy with a minimum guaranteed death benefit that is adjusted every six years to the current account value. The assets and liabilities of these accounts are carried at market. The minimum guaranteed death benefit reserve is held in Exhibit 5, Annuity Reserves Section, of the Company's general account annual statement. This business has been included in Column 4 of the table below. In 2002, the Company began to offer variable annuities with guaranteed living benefits. These currently include guaranteed minimum income, accumulation, and withdrawal benefits on deferred annuities and minimum floor on immediate annuities.
As part of the FLIAC acquisition and merger, The Company also has two nonguaranteed separate accounts which fund both limited pay variable life insurance policies and single premium variable life policies and three nonguaranteed separate accounts, which fund deferred variable annuity contracts.

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended, 12/31/2021	$ -	$ -	$ -	$ 54,907,135	$ 54,907,135
Reserves at 12/31/2021					
(2) For accounts with assets at:					
a. Fair value	$ -	$ 3,874,794	$ -	$ 2,737,229,021	$ 2,741,103,815
b. Amortized cost	$ -	$ -	$ -	$ -	$ -
c. Total Reserves*	$ -	$ 3,874,794	$ -	$ 2,737,229,021	$ 2,741,103,815
(3) By withdrawal charateristics:					
a. Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	$ -
1. With Market Value adjustment	$ -	$ 3,874,794	$ -	$ -	$ 3,874,794
2. At book value without MV adjustment and with current surrender charge of 5% or more	$ -	$ -	$ -	$ -	$ -
3. At fair value	$ -	$ -	$ -	$ 2,732,668,429	$ 2,732,668,429
4. At book value without MV adjustment and with current surrender charge less than 5%	$ -	$ -	$ -	$ -	$ -
5. Subtotal	$ -	$ 3,874,794	$ -	$ 2,732,668,429	$ 2,736,543,223
b. Not subject to discretionary withdrawal	$ -	$ -	$ -	$ 4,560,591	$ 4,560,591
c. Total	$ -	$ 3,874,794	$ -	$ 2,737,229,020	$ 2,741,103,814
* Line 2(c) should equal Line 3(c)					
(4) Reserves for Asset Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

C. Reconciliation of Net Transfers to (or from) Separate Accounts.

Transfers as reported in the Summary of Operations of the Separate		
1. Accounts Statements:		
(a) Transfers to Separate Accounts (Page 4, Line 1.4)	$	51,813,096
(b) Transfers from Separate Accounts (Page 4, Line 10)	$	246,141,571
(c) Net transfers to (or from) Separate Accounts (a)-(b)	$	(194,328,475)
2. Reconciling Adjustment:		
(a) Adjustments	$	(916,171)
Transfers as Reported in the Summary of Operations of the Life, Accident		
3. & Health Statement. (1c)+(2) = (Page 4, Line 26)	$	(195,244,646)

36. Loss/Claim Adjustment

The balance in the liability for unpaid accident and health claim adjustment expenses as of 2021 and 2020 was 135,920 and $135,920 respectively. The company did not incur any claim adjustment expenses in the current year. The company did not increase or decrease the provision for insured events of prior years.

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses, but this did not result in any change in such liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? ..... New York

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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. 12/31/2017

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/06/2019

3.4 By what department or departments?
New York Department of Financial Services .....

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 [X] No [ ] N/A [ ]

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

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 [X] No [ ]

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
1851 Securities, Inc.	Hartford, CT	NO	NO	NO	YES
Nassau Alternative Investments, LLC	Hartford, CT	NO	NO	NO	YES
Nassau Corporate Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Corporate Credit (UK) LLC	London, UK	NO	NO	NO	YES
Nassau Private Credit, LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit GP, LLC	Darien, CT	NO	NO	NO	YES
NCC CLO Manager LLC	Darien, CT	NO	NO	NO	YES

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG, LLP 755 Main Street, Hartford, CT 06103

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?
Michael Donovan, FSA, MAAA, Appointed Actuary, One American Row, Hartford, CT 06103

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

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

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

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

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

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

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 0
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 0
26.24 Subject to reverse dollar repurchase agreements $ 0
26.25 Placed under option agreements $ 0
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 0
26.27 FHLB Capital Stock $ 2,141,900
26.28 On deposit with states $ 7,169,245
26.29 On deposit with other regulatory bodies $ 598,379
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 26,228,602
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 38,185,333

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	4 New York Plaza, 12th Floor, New York, NY 10004-2413

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Nassau Asset Management Co	A
Hamilton Lane Advisors	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Nassau Asset Management Co			DS
CRD # 281510	Hamilton Lane Advisors		SEC	NO

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	7,162,758,681	7,809,988,608	647,229,927
31.2 Preferred stocks	54,060,762	55,400,597	1,339,834
31.3 Totals	7,216,819,443	7,865,389,205	648,569,761

31.4 Describe the sources or methods utilized in determining the fair values:

Fair Value was determined using one of three nationally recognized pricing vendors. In the event that the vendors are not able to price a security, NNY uses a variety of other sources including but not limited to direct broker quotes, internal matrix, internal modeling.

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

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

NNY obtains the quote directly from the broker that facilitated the deal or brokers who have in depth knowledge of the deal, who may no longer work for the original broker firm. Management validates the broker prices received by using comparable cusips with similar issuer, vintage and duration.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

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

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

1 Name	2 Amount Paid
.....	.....

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

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

1 Name	2 Amount Paid
.....	.....

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

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

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

.....

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

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

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	285,835,183	300,658,468
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	14,548,626	16,165,761
2.5	Reserve Denominator	9,798,619,712	9,920,838,857
2.6	Reserve Ratio (2.4/2.5)	0.001	0.002

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? ..... $

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ 282,211,814

7.2 Total Incurred Claims ..... $ 595,381,762

7.3 Number of Covered Lives 249,367

*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 ..... $ 36,716,661

9.22 Received ..... $

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

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,125,742,344

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

12.11 Cash ..... $ 1,190,546,104

12.12 Stock ..... $

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

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

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

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

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			0
13.32 Paid claims	1,552,739	480,350	1,072,389
13.33 Claim liability and reserve (beginning of year)	18,654,000	7,603,000	11,051,000
13.34 Claim liability and reserve (end of year)	17,869,186	7,296,000	10,573,186
13.35 Incurred claims	767,925	173,350	594,575

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		57,283
13.43	$100,000 - 249,999		148,000
13.44	$250,000 - 999,999		32,733
13.45	$1,000,000 or more		17,631,170

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ 0

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 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	24,256,123	25,166,863	26,940,280	23,011,707	24,550,658
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	10,082,614	11,303,485	11,997,527	6,623,581	7,169,666
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2,019,748	1,913,983	1,833,928	1,751,204	1,722,275
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	36,358,485	38,384,330	40,771,734	31,386,491	33,442,599
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	58,098	89	77,870	2,366	1,075
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	617	15,003	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	58,098	706	92,873	2,366	1,075
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	277,332,893	290,236,644	290,561,419	241,927,117	283,637,408
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	6,916,155	8,695,892	71,672,162	2,371,933	4,199,811
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	1,488,471	1,459,442	1,551,305	1,558,520	1,716,374
17.2	Group annuities (Line 20.4, Col. 7)	97,664	264,959	97,808	130,176	159,304
18.1	A & H-group (Line 20.4, Col. 8)	0	0	0	0	3,288
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	0	1,531	1,782	1,673	(14,206)
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	285,835,183	300,658,468	363,884,476	245,989,419	289,701,979
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	11,243,220,571	11,405,588,942	11,898,153,515	11,017,462,868	11,356,945,372
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	10,866,842,018	11,110,249,743	11,363,832,623	10,502,551,303	10,907,699,214
23.	Aggregate life reserves (Page 3, Line 1)	9,639,548,925	9,833,168,317	10,083,951,074	9,191,669,778	9,450,953,092
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	65,933	70,013	76,184	50,184	56,995
25.	Deposit-type contract funds (Page 3, Line 3)	402,101,849	448,167,861	452,988,339	462,046,494	464,270,361
26.	Asset valuation reserve (Page 3, Line 24.01)	152,159,509	139,269,214	160,683,351	157,027,072	161,169,711
27.	Capital (Page 3, Lines 29 and 30)	10,000,000	10,000,000	12,538,162	10,000,000	10,000,000
28.	Surplus (Page 3, Line 37)	366,378,554	285,339,200	521,782,730	504,911,565	439,246,158
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(58,435,041)	(221,006,112)	(200,216,910)	(260,381,689)	(140,840,104)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	575,842,468	486,681,728	758,036,152	730,148,414	670,716,535
31.	Authorized control level risk - based capital	72,872,800	67,782,727	74,793,617	81,934,707	70,963,603
	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)	65.4	66.5	69.8	67.4	67.3
33.	Stocks (Lines 2.1 and 2.2)	0.8	1.1	1.3	1.7	1.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.2	4.5	3.5	2.5	0.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.3	0.3	0.3	0.3	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	0.7	1.4	1.0	0.5	3.2
37.	Contract loans (Line 6)	22.8	22.2	21.1	21.7	21.2
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	4.4	3.8	3.0	5.7	5.5
40.	Receivables for securities (Line 9)	0.5	0.2	0.0	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	35,600,218	16,501,543	15,300,378	14,574,901	13,330,977
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	35,600,218	16,501,543	15,300,378	14,574,901	13,330,977
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)	59,810,987	74,855,744	64,371,970	44,692,309	68,609,651
53.	Total admitted assets (Page 2, Line 28, Col. 3)	14,014,452,354	14,021,767,925	14,458,913,507	11,959,770,917	12,478,180,657
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	653,760,140	560,417,093	588,486,272	573,669,102	611,358,138
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(3,354,485)	(40,813,352)	(6,579,640)	(992,235)	6,253,134
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	2,978,951	(6,813,690)	14,942,616	24,926,490	2,488,162
57.	Total of above Lines 54, 55 and 56	653,384,606	512,790,051	596,849,248	597,603,357	620,099,434
	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)	920,378,050	959,979,592	951,078,098	717,757,506	735,156,437
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	535,667	29,355	3,883,912	1,725,729	989,679
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(237,656,459)	(288,680,218)	(312,314,754)	(284,534,650)	(259,811,054)
61.	Increase in A & H reserves (Line 19, Col. 6)	0	(5,184)	(2,314)	(6,811)	(7,430)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	57,291,205	60,966,598	87,430,185	77,321,034	79,304,711
	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	32.7	32.9	29.4	22.7	42.7
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	5.1	4.1	4.5	4.0	4.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(288,631.9)	1,187,297.1	125,605.7	137,857.1	18,442.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	5,132.6	10,781.2	(5,951.0)	5,837.1	4,929.7
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	18,174,157	21,969,414	23,448,707	24,288,120	24,223,654
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	19,006,439	18,216,327	22,343,753	22,569,972	23,230,625
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	52,117	54,584	96,036	62,885	69,042
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	42,434	76,875	79,323	55,304	62,065
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	62,935,885	133,020,198	33,578,595	84,555,036	44,512,083
74.	Ordinary - individual annuities (Page 6, Col. 4)	15,431,514	(74,314,536)	(12,536,653)	(5,258,353)	(5,000,469)
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	(7,338,623)	(5,335,348)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	15,581,195	(36,888,289)	(27,536,638)	10,333,291	13,493,353
78.	Group annuities (Page 6, Col. 5)	(2,622,611)	6,482,524	3,333,569	3,204,029	628,919
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	10,074,159	14,292,204
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(590,762)	801,108	9,287,792	(343,928)	(457,854)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	90,735,222	29,101,005	6,126,665	95,225,611	62,132,888

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Nassau Life Insurance Company

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

NAIC Group Code 4736 — NAIC Company Code 67814

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	282,931,645	0	8,098	0	282,939,743
2. Annuity considerations	7,234,339	0	89,388	0	7,323,727
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	290,165,984	0	97,486	0	290,263,470
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	15,350,285	0	0	0	15,350,285
6.2 Applied to pay renewal premiums	17,905,251	0	0	0	17,905,251
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	66,128,613	0	0	0	66,128,613
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	99,384,149	0	0	0	99,384,149
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	99,384,149	0	0	0	99,384,149
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	593,609,595	0	0	0	593,609,595
10. Matured endowments	1,784,084	0	0	0	1,784,084
11. Annuity benefits	25,788,844	0	3,972,598	0	29,761,442
12. Surrender values and withdrawals for life contracts	462,250,712	0	0	0	462,250,712
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	2,802,118	0	0	0	2,802,118
15. Totals	1,086,235,354	0	3,972,598	0	1,090,207,952
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1,425	131,162,961	0	0	8	285,147	0	0	1,433	131,448,108
17. Incurred during current year	10,571	610,994,898	0	0	0	0	0	0	10,571	610,994,898
Settled during current year:										
18.1 By payment in full	10,271	598,195,797	0	0	0	0	0	0	10,271	598,195,797
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	10,271	598,195,797	0	0	0	0	0	0	10,271	598,195,797
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	10,271	598,195,797	0	0	0	0	0	0	10,271	598,195,797
19. Unpaid Dec. 31, current year (16+17-18.6)	1,725	143,962,062	0	0	8	285,147	0	0	1,733	144,247,209
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	259,875	35,217,168,999	0	(a) 0	495	12,467,364	0	0	260,370	35,229,636,363
21. Issued during year	79	58,098,250	0	0	0	0	0	0	79	58,098,250
22. Other changes to in force (Net)	(15,657)	(2,126,476,660)	0	0	(68)	(1,577,456)	0	0	(15,725)	(2,128,054,116)
23. In force December 31 of current year	244,297	33,148,790,589	0	(a) 0	427	10,889,908	0	0	244,724	33,159,680,497

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	273,216	273,216	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	273,216	273,216	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	273,216	273,216	0	0	0

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	0	0	260,864	36,470,348	0	0	276	1,294	1,913,983	38,384,331
2.	Issued during year		0	79	58,098		0			0	58,098
3.	Reinsurance assumed			(3)	(63,412)				(19)	107,342	43,930
4.	Revived during year			5	977						977
5.	Increased during year (net)			9	4,062			4		0	4,062
6.	Subtotals, Lines 2 to 5	0	0	90	(275)	0	0	4	(19)	107,342	107,067
7.	Additions by dividends during year	XXX		XXX	346	XXX		XXX	XXX		346
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	260,954	36,470,419	0	0	280	1,275	2,021,325	38,491,744
	Deductions during year:										
10.	Death			5,312	589,890			XXX	32	623	590,513
11.	Maturity			136	(8,519)			XXX			(8,519)
12.	Disability							XXX			0
13.	Expiry			895	56,805						56,805
14.	Surrender			6,097	767,550			3	4	355	767,905
15.	Lapse			2,770	1,024,389				1	20	1,024,409
16.	Conversion			39	64,836			XXX	XXX	XXX	64,836
17.	Decreased (net)			415	(363,946)			25	31	579	(363,367)
18.	Reinsurance			7	677						677
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	15,671	2,131,682	0	0	28	68	1,577	2,133,259
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	245,283	34,338,737	0	0	252	1,207	2,019,748	36,358,485
22.	Reinsurance ceded end of year	XXX		XXX	12,088,629	XXX		XXX	XXX	1,606,970	13,695,599
23.	Line 21 minus Line 22	XXX	0	XXX	22,250,108	XXX	(a) 0	XXX	XXX	412,778	22,662,886
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	3,819,165
25.	Other paid-up insurance			18,136	881,993
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			18	361
28.	Term policies - other			21,135	7,609,099
29.	Other term insurance - decreasing	XXX		XXX	263
30.	Other term insurance	XXX		XXX	733,636
31.	Totals (Lines 27 to 30)	0	0	21,153	8,343,359
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	1,434,159
33.	Totals, extended term insurance	XXX	XXX	6,538	305,096
34.	Totals, whole life and endowment	79	58,098	217,592	24,256,123
35.	Totals (Lines 31 to 34)	79	58,098	245,283	34,338,737

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	58,098		15,381,600	18,957,137
38.	Credit Life (Group and Individual)				
39.	Group			2,015,372	4,374
40.	Totals (Lines 36 to 39)	58,098	0	17,396,972	18,961,511

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		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			816	2,013,087

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	197,150

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

47.2

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48.	Waiver of Premium			32,955	4,401,983			1	7,915
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	0	(a) 0	32,955	(a) 4,401,983	0	(a) 0	1	(a) 7,915

(a) See the Annual Audited Financial Reports section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2,006	1,155	0	0
2.	Issued during year	227	84		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2,233	1,239	0	0
	Deductions during year:				
6.	Decreased (net)		82		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	0	82	0	0
9.	In force end of year (line 5 minus line 8)	2,233	1,157	0	0
10.	Amount on deposit		(a) 33,686,084		(a)
11.	Income now payable		0		
12.	Amount of income payable	(a) 12,546,033	(a) 3,783,112	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	1,739	26,986	232	2,271
2.	Issued during year		7		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	1,739	26,993	232	2,271
	Deductions during year:				
6.	Decreased (net)	9	9,002	26	283
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	9	9,002	26	283
9.	In force end of year (line 5 minus line 8)	1,730	17,991	206	1,988
	Income now payable:				
10.	Amount of income payable	(a) 16,267,693	XXX	XXX	(a) 4,147,192
	Deferred fully paid:				
11.	Account balance	XXX	(a) 49,425,182	XXX	(a) 269,522
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,002,184,043	XXX	(a) 18,939,564

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	0	0	0	0	8	1,123
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	8	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	7	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	7	XXX
10.	In force end of year (line 5 minus line 9)	0	(a)	0	(a)	1	(a) 45

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	214	19,852
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	214	19,852
	Deductions During Year:		
6.	Decreased (net)	210	4,769
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	210	4,769
9.	In force end of year (line 5 minus line 8)	4	15,083
10.	Amount of account balance	(a) 738,319	(a) 86,392,358

(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	108,702,861
2.	Current year's realized pre-tax capital gains/(losses) of $ 8,691,474 transferred into the reserve net of taxes of $ 1,601,245	7,090,229
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	115,793,090
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	16,661,880
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	99,131,211

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	14,912,763	1,749,117	0	16,661,880
2.	2022	12,815,218	2,179,801	0	14,995,019
3.	2023	11,225,161	1,797,204	0	13,022,365
4.	2024	9,760,039	1,333,904	0	11,093,943
5.	2025	8,358,227	840,700	0	9,198,927
6.	2026	6,909,205	336,566	0	7,245,771
7.	2027	5,509,875	65,781	0	5,575,656
8.	2028	4,587,765	34,519	0	4,622,284
9.	2029	3,992,847	791	0	3,993,638
10.	2030	3,452,663	(36,050)	0	3,416,613
11.	2031	3,041,627	(71,749)	0	2,969,878
12.	2032	2,769,053	(91,485)	0	2,677,568
13.	2033	2,485,282	(95,549)	0	2,389,733
14.	2034	2,314,687	(100,912)	0	2,213,775
15.	2035	2,159,129	(105,111)	0	2,054,018
16.	2036	2,004,586	(109,350)	0	1,895,236
17.	2037	1,934,191	(107,797)	0	1,826,394
18.	2038	1,978,758	(100,824)	0	1,877,934
19.	2039	877,645	(90,620)	0	787,025
20.	2040	1,464,599	(83,316)	0	1,381,284
21.	2041	1,306,156	(73,527)	0	1,232,629
22.	2042	1,147,163	(63,176)	0	1,083,987
23.	2043	1,009,502	(48,537)	0	960,965
24.	2044	872,626	(36,362)	0	836,264
25.	2045	702,362	(22,924)	0	679,438
26.	2046	564,652	(8,325)	0	556,327
27.	2047	308,222	(894)	0	307,328
28.	2048	163,793	(711)	0	163,082
29.	2049	66,488	(508)	0	65,980
30.	2050	7,177	(325)	0	6,852
31.	2051 and Later		(102)	0	(102)
32.	Total (Lines 1 to 31)	108,701,461	7,090,229	0	115,791,690

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	64,974,034	3,682,612	68,656,646	6,050,547	64,562,021	70,612,568	139,269,214
2. Realized capital gains/(losses) net of taxes - General Account	(13,000,752)	6,949	(12,993,803)	19,631,689	(5,850,514)	13,781,175	787,372
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	2,108,075	0	2,108,075	(11,898,495)	12,766,047	867,552	2,975,627
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	12,447,905	956,162	13,404,067	0	60,492	60,492	13,464,559
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	66,529,262	4,645,723	71,174,985	13,783,741	71,538,046	85,321,786	156,496,772
9. Maximum reserve	68,120,233	5,064,394	73,184,626	6,256,237	79,472,466	85,728,703	158,913,329
10. Reserve objective	44,603,273	3,892,178	48,495,450	6,248,527	79,300,771	85,549,298	134,044,748
11. 20% of (Line 10 - Line 8)	(4,385,198)	(150,709)	(4,535,907)	(1,507,043)	1,552,545	45,502	(4,490,405)
12. Balance before transfers (Lines 8 + 11)	62,144,064	4,495,014	66,639,078	12,276,698	73,090,591	85,367,289	152,006,367
13. Transfers			0	(6,020,461)	6,020,461	0	0
14. Voluntary contribution	51,853	4,039	55,892		97,250	97,250	153,142
15. Adjustment down to maximum/up to zero			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	62,195,917	4,499,053	66,694,970	6,256,237	79,208,301	85,464,539	152,159,509

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	375,468,186	XXX	XXX	375,468,186	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	656,303,613	XXX	XXX	656,303,613	0.0005	328,152	0.0016	1,050,086	0.0033	2,165,802
2.2	1	NAIC Designation Category 1.B	257,245,876	XXX	XXX	257,245,876	0.0005	128,623	0.0016	411,593	0.0033	848,911
2.3	1	NAIC Designation Category 1.C	318,978,157	XXX	XXX	318,978,157	0.0005	159,489	0.0016	510,365	0.0033	1,052,628
2.4	1	NAIC Designation Category 1.D	587,813,915	XXX	XXX	587,813,915	0.0005	293,907	0.0016	940,502	0.0033	1,939,786
2.5	1	NAIC Designation Category 1.E	388,620,779	XXX	XXX	388,620,779	0.0005	194,310	0.0016	621,793	0.0033	1,282,449
2.6	1	NAIC Designation Category 1.F	793,749,082	XXX	XXX	793,749,082	0.0005	396,875	0.0016	1,269,999	0.0033	2,619,372
2.7	1	NAIC Designation Category 1.G	802,733,909	XXX	XXX	802,733,909	0.0005	401,367	0.0016	1,284,374	0.0033	2,649,022
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	3,805,445,331	XXX	XXX	3,805,445,331	XXX	1,902,723	XXX	6,088,713	XXX	12,557,970
3.1	2	NAIC Designation Category 2.A	1,023,298,682	XXX	XXX	1,023,298,682	0.0021	2,148,927	0.0064	6,549,112	0.0106	10,846,966
3.2	2	NAIC Designation Category 2.B	1,205,419,031	XXX	XXX	1,205,419,031	0.0021	2,531,380	0.0064	7,714,682	0.0106	12,777,442
3.3	2	NAIC Designation Category 2.C	488,058,140	XXX	XXX	488,058,140	0.0021	1,024,922	0.0064	3,123,572	0.0106	5,173,416
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	2,716,775,853	XXX	XXX	2,716,775,853	XXX	5,705,229	XXX	17,387,365	XXX	28,797,824
4.1	3	NAIC Designation Category 3.A	26,501,682	XXX	XXX	26,501,682	0.0099	262,367	0.0263	696,994	0.0376	996,463
4.2	3	NAIC Designation Category 3.B	112,007,763	XXX	XXX	112,007,763	0.0099	1,108,877	0.0263	2,945,804	0.0376	4,211,492
4.3	3	NAIC Designation Category 3.C	32,621,101	XXX	XXX	32,621,101	0.0099	322,949	0.0263	857,935	0.0376	1,226,553
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	171,130,546	XXX	XXX	171,130,546	XXX	1,694,192	XXX	4,500,733	XXX	6,434,509
5.1	4	NAIC Designation Category 4.A	8,959,565	XXX	XXX	8,959,565	0.0245	219,509	0.0572	512,487	0.0817	731,996
5.2	4	NAIC Designation Category 4.B	421,086	XXX	XXX	421,086	0.0245	10,317	0.0572	24,086	0.0817	34,403
5.3	4	NAIC Designation Category 4.C	9,616,595	XXX	XXX	9,616,595	0.0245	235,607	0.0572	550,069	0.0817	785,676
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	18,997,246	XXX	XXX	18,997,246	XXX	465,433	XXX	1,086,642	XXX	1,552,075
6.1	5	NAIC Designation Category 5.A	334,284	XXX	XXX	334,284	0.0630	21,060	0.1128	37,707	0.1880	62,845
6.2	5	NAIC Designation Category 5.B	25,780,155	XXX	XXX	25,780,155	0.0630	1,624,150	0.1128	2,908,001	0.1880	4,846,669
6.3	5	NAIC Designation Category 5.C	2,395,198	XXX	XXX	2,395,198	0.0630	150,897	0.1128	270,178	0.1880	450,297
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	28,509,636	XXX	XXX	28,509,636	XXX	1,796,107	XXX	3,215,887	XXX	5,359,812
7.	6	NAIC 6	44,531,881	XXX	XXX	44,531,881	0.0000	0	0.2370	10,554,056	0.2370	10,554,056
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	7,160,858,680	XXX	XXX	7,160,858,680	XXX	11,563,684	XXX	42,833,397	XXX	65,256,245
		PREFERRED STOCKS										
10.	1	Highest Quality	5,266,900	XXX	XXX	5,266,900	0.0005	2,633	0.0016	8,427	0.0033	17,381
11.	2	High Quality	28,797,194	XXX	XXX	28,797,194	0.0021	60,474	0.0064	184,302	0.0106	305,250
12.	3	Medium Quality	6,894,982	XXX	XXX	6,894,982	0.0099	68,260	0.0263	181,338	0.0376	259,251
13.	4	Low Quality	2,371,739	XXX	XXX	2,371,739	0.0245	58,108	0.0572	135,663	0.0817	193,771
14.	5	Lower Quality	10,729,947	XXX	XXX	10,729,947	0.0630	675,987	0.1128	1,210,338	0.1880	2,017,230
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	54,060,762	XXX	XXX	54,060,762	XXX	865,462	XXX	1,720,069	XXX	2,792,884

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B	1,900,000	XXX	XXX	1,900,000	0.0099	18,810	0.0263	49,970	0.0376	71,440
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	1,900,000	XXX	XXX	1,900,000	XXX	18,810	XXX	49,970	XXX	71,440
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,900,000	XXX	XXX	1,900,000	XXX	18,810	XXX	49,970	XXX	71,440
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	(101,600)	XXX	XXX	(101,600)	0.0005	(51)	0.0016	(163)	0.0033	(335)
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	(101,600)	XXX	XXX	(101,600)	XXX	(51)	XXX	(163)	XXX	(335)
34.		Total (Lines 9 + 17 + 25 + 33)	7,216,717,842	XXX	XXX	7,216,717,842	XXX	12,447,905	XXX	44,603,273	XXX	68,120,233

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	455,016,189		XXX	455,016,189	0.0011	500,518	0.0057	2,593,592	0.0074	3,367,120
44.		Commercial Mortgages - All Other - CM2 - High Quality	113,910,991		XXX	113,910,991	0.0040	455,644	0.0114	1,298,585	0.0149	1,697,274
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	568,927,180	0	XXX	568,927,180	XXX	956,162	XXX	3,892,178	XXX	5,064,394
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	568,927,180	0	XXX	568,927,180	XXX	956,162	XXX	3,892,178	XXX	5,064,394

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	46,137	XXX	XXX	46,137	0.0000	0	0.1580 (a)	7,290	0.1580 (a)	7,290
2.		Unaffiliated - Private	32,021,446	XXX	XXX	32,021,446	0.0000	0	0.1945	6,228,171	0.1945	6,228,171
3.		Federal Home Loan Bank	2,141,900	XXX	XXX	2,141,900	0.0000	0	0.0061	13,066	0.0097	20,776
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	34,209,484	0	0	34,209,484	XXX	0	XXX	6,248,527	XXX	6,256,237
		REAL ESTATE										
18.		Home Office Property (General Account only)	29,164,214			29,164,214	0.0000	0	0.0912	2,659,776	0.0912	2,659,776
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	29,164,214	0	0	29,164,214	XXX	0	XXX	2,659,776	XXX	2,659,776
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	5,000,000	XXX	XXX	5,000,000	0.0021	10,500	0.0064	32,000	0.0106	53,000
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	5,000,000	XXX	XXX	5,000,000	XXX	10,500	XXX	32,000	XXX	53,000

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	72,444,215	XXX	XXX	72,444,215	0.0005	36,222	0.0016	115,911	0.0033	239,066
31.	2	High Quality	6,556,912	XXX	XXX	6,556,912	0.0021	13,770	0.0064	41,964	0.0106	69,503
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	79,001,126	XXX	XXX	79,001,126	XXX	49,992	XXX	157,875	XXX	308,569
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	390,258,898	XXX	XXX	390,258,898	0.0000	0	0.1945	75,905,356	0.1945	75,905,356
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	390,258,898	XXX	XXX	390,258,898	XXX	0	XXX	75,905,356	XXX	75,905,356
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	5,984,259			5,984,259	0.0000	0	0.0912	545,764	0.0912	545,764
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	5,984,259	0	0	5,984,259	XXX	0	XXX	545,764	XXX	545,764
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA		XXX		0	0.0000	0	0.1580	0	0.1580	0
84.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	480,244,283	0	0	480,244,283	XXX	60,492	XXX	76,640,995	XXX	76,812,689

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

ASSET VALUATION RESERVE

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

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

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death Claims - Disposed Of				0	0	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				0	0	0	XXX
97400074	97400074	NY	2017	5,000,000		500,000	Material misrepresentation
716886	716886	NY	2014	250,000		318	Material misrepresentation
2799999. Death Claims - Ordinary				5,250,000	0	500,318	XXX
3199999. Death Claims - Resisted				5,250,000	0	500,318	XXX
T7535257	T7535257	OK	2021	25,000			Cause of death not covered
T7535257	T7535257	TX	2021	25,000			Cause of death not covered
3299999. Additional Accidental Death Benefits-Ordinary				50,000	0	0	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				50,000	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				5,300,000	0	500,318	XXX
5399999 - Totals				5,300,000	0	500,318	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	285	XXX		XXX		XXX		XXX	0	XXX	285	XXX		XXX		XXX		XXX
2. Premiums earned	285	XXX		XXX		XXX		XXX	0	XXX	285	XXX		XXX		XXX		XXX
3. Incurred claims	(822,599)	(288,631.2)	(832,282)	0.0	0	0.0	0	0.0	9,683	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	(822,599)	(288,631.2)	(832,282)	0.0	0	0.0	0	0.0	9,683	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	(2)	(0.7)	0	0.0	0	0.0	0	0.0	0	0.0	(2)	(0.7)	0	0.0	0	0.0	0	0.0
7. Commissions (a)	14,628	5,132.6	14,602	0.0		0.0		0.0	26	0.0		0.0		0.0		0.0		0.0
8. Other general insurance expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9. Taxes, licenses and fees	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10. Total other expenses incurred	14,628	5,132.6	14,602	0.0	0	0.0	0	0.0	26	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	808,258	283,599.3	817,680	0.0	0	0.0	0	0.0	(9,709)	0.0	287	100.7	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds	808,258	283,599.3	817,680	0.0	0	0.0	0	0.0	(9,709)	0.0	287	100.7	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	0								
2. Advance premiums	0								
3. Reserve for rate credits	0								
4. Total premium reserves, current year	0	0	0	0	0	0	0	0	0
5. Total premium reserves, prior year	252,365	252,365	0	0	0	0	0	0	0
6. Increase in total premium reserves	(252,365)	(252,365)	0	0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	492					492			
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	492	0	0	0	0	492	0	0	0
4. Total contract reserves, prior year.	494	0	0	0	0	494	0	0	0
5. Increase in contract reserves	(2)	0	0	0	0	(2)	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	15,833,778	15,793,661	0	0	40,117	0	0	0	0
2. Total prior year	19,048,873	19,006,439	0	0	42,434	0	0	0	0
3. Increase	(3,215,095)	(3,212,778)	0	0	(2,317)	0	0	0	0
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	2,392,496	2,380,496			12,000				
1.2 On claims incurred during current year	0								
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	15,833,778	15,793,661			40,117				
2.2 On claims incurred during current year	0								
3. Test:									
3.1 Lines 1.1 and 2.1	18,226,274	18,174,157	0	0	52,117	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	19,048,873	19,006,439	0	0	42,434	0	0	0	0
3.3 Line 3.1 minus Line 3.2	(822,599)	(832,282)	0	0	9,683	0	0	0	0
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0								
2. Premiums earned	0								
3. Incurred claims	1,170,288	1,170,288							
4. Commissions	14,628	14,628	0						
B. Reinsurance Ceded:									
1. Premiums written	0								
2. Premiums earned	0								
3. Incurred claims	2,652,455	2,652,455							
4. Commissions	0	0	0						

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			350,000	350,000
2. Beginning Claim Reserves and Liabilities	0	0	27,194,035	27,194,035
3. Ending Claim Reserves and Liabilities			22,778,025	22,778,025
4. Claims Paid	0	0	4,766,010	4,766,010
B. Assumed Reinsurance:				
5. Incurred Claims			1,170,288	1,170,288
6. Beginning Claim Reserves and Liabilities	0	0	24,209,333	24,209,333
7. Ending Claim Reserves and Liabilities			22,751,520	22,751,520
8. Claims Paid	0	0	2,628,101	2,628,101
C. Ceded Reinsurance:				
9. Incurred Claims			2,652,455	2,652,455
10. Beginning Claim Reserves and Liabilities	0	0	33,109,569	33,109,569
11. Ending Claim Reserves and Liabilities			30,031,900	30,031,900
12. Claims Paid	0	0	5,730,124	5,730,124
D. Net:				
13. Incurred Claims	0	0	(1,132,167)	(1,132,167)
14. Beginning Claim Reserves and Liabilities	0	0	18,293,799	18,293,799
15. Ending Claim Reserves and Liabilities	0	0	15,497,645	15,497,645
16. Claims Paid	0	0	1,663,987	1,663,987
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			(822,599)	(822,599)
18. Beginning Reserves and Liabilities	0	0	15,302,105	15,302,105
19. Ending Reserves and Liabilities			15,497,645	15,497,645
20. Paid Claims and Cost Containment Expenses	0	0	(1,018,139)	(1,018,139)

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
93548	06-1045829	09/30/2008	PHL VARIABLE INS CO	CT	CO/I	OL	969,085,943	65,386,900	26,752,270	726,998		
0299999. General Account - U.S. Affiliates - Other							969,085,943	65,386,900	26,752,270	726,998	0	0
0399999. Total General Account - U.S. Affiliates							969,085,943	65,386,900	26,752,270	726,998	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							969,085,943	65,386,900	26,752,270	726,998	0	0
67369	59-1031071	06/29/1993	CIGNA HEALTH AND LIFE INSURANCE CO	CT	CO/G	OL	4,164,006	1,058,843	0	0		
60232	52-0795747	01/07/2002	LOMBARD INTL LIFE ASSUR CO	PA	YRT/I	OL	51,687,828	69,297	1,161,131	0		
80926	06-0893662	04/01/2000	SUNLIFE & HEALTH INS CO	MI	CO/G	OL	2,008,713,000	1,500,274,426	7,213,817	22,190,930		
80926	06-0893662	04/01/2000	SUNLIFE & HEALTH INS CO	MI	CO/I	OA	0	1,224,810	0	0		
0899999. General Account - U.S. Non-Affiliates							2,064,564,834	1,502,627,376	8,374,948	22,190,930	0	0
1099999. Total General Account - Non-Affiliates							2,064,564,834	1,502,627,376	8,374,948	22,190,930	0	0
1199999. Total General Account							3,033,650,777	1,568,014,276	35,127,218	22,917,928	0	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							3,033,650,777	1,568,014,276	35,127,218	22,917,928	0	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							3,033,650,777	1,568,014,276	35,127,218	22,917,928	0	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
33898	23-2035821	01/01/1994	AEGIS SECURITY INS CO	PA	OTH/G	OH				74,350		
00000	AA-9995000	01/01/1992	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				316,599		
00000	AA-9995000	01/01/1993	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				32,933		
00000	AA-9995000	01/01/1994	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				7,181		
00000	AA-9995000	01/01/1995	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				6,579		
00000	AA-9995000	01/01/1996	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				73,519		
00000	AA-9995000	01/01/1997	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				10,446		
00000	AA-9995000	01/01/1998	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				38,506		
00000	AA-9995000	01/01/1999	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				6,804		
00000	AA-9995001	01/01/1992	AMERICAN ACCIDENT REINS GRP II	NY	OTH/G	OH				78,896		
00000	AA-9995001	01/01/1993	AMERICAN ACCIDENT REINS GRP II	NY	OTH/G	OH				32,878		
00000	AA-9995001	01/01/1994	AMERICAN ACCIDENT REINS GRP II	NY	OTH/G	OH				7,690		
00000	AA-9995001	01/01/1995	AMERICAN ACCIDENT REINS GRP II	NY	OTH/G	OH				4,289		
00000	AA-9995001	01/01/1996	AMERICAN ACCIDENT REINS GRP II	NY	OTH/G	OH				32,500		
60895	35-0145825	01/01/1997	AMERICAN UNITED LIFE INS CO	IN	OTH/G	OH				18,925		
00000	AA-9995012	01/01/1996	ASSOCIATED ACCIDENT & HLTH REINS	PA	OTH/G	OH				34,940		
00000	AA-9995012	01/01/1997	ASSOCIATED ACCIDENT & HLTH REINS	PA	OTH/G	OH				71,662		
00000	AA-9995012	01/01/1998	ASSOCIATED ACCIDENT & HLTH REINS	PA	OTH/G	OH				43,863		
23680	47-0698507	01/01/1998	ODYSSEY REINS CO	DE	OTH/G	OH				28,042		
00000	AA-9995114	01/01/1998	COMP RE FACILITY	PA	OTH/G	OH				9,508		
62413	36-0947200	01/01/1996	CONTINENTAL ASSUR CO	IL	OTH/G	OH				0		
62413	36-0947200	01/01/1997	CONTINENTAL ASSUR CO	IL	OTH/G	OH				0		
62413	36-0947200	01/01/1998	CONTINENTAL ASSUR CO	IL	OTH/G	OH				0		
62413	36-0947200	01/01/1998	CONTINENTAL ASSUR CO	IL	OTH/G	OH				(423,907)		
62413	36-0947200	01/01/1999	CONTINENTAL ASSUR CO	IL	OTH/G	OH				287,470		
10675	23-2866784	07/01/1997	CSAA MID ATLANTIC INS	PA	OTH/G	OH				0		
21415	42-0234980	01/01/1994	EMPLOYERS MUT CAS CO	IA	OTH/G	OH				315,846		
00000	AA-9995097	12/01/1987	EXTENDED REINS GROUP	NY	OTH/G	OH				58,179		
00000	AA-9995097	12/01/1988	EXTENDED REINS GROUP	NY	OTH/G	OH				7,078		
00000	AA-9995097	12/01/1989	EXTENDED REINS GROUP	NY	OTH/G	OH				9,238		
00000	AA-9995097	12/01/1990	EXTENDED REINS GROUP	NY	OTH/G	OH				6,919		
00000	AA-9995097	12/01/1991	EXTENDED REINS GROUP	NY	OTH/G	OH				14,843		
00000	AA-9995097	12/01/1992	EXTENDED REINS GROUP	NY	OTH/G	OH				15,752		
00000	AA-9995097	12/01/1993	EXTENDED REINS GROUP	NY	OTH/G	OH				9,188		
00000	AA-9995097	12/01/1994	EXTENDED REINS GROUP	NY	OTH/G	OH				52,141		
00000	AA-9995097	12/01/1995	EXTENDED REINS GROUP	NY	OTH/G	OH				41,533		
00000	AA-9995097	12/01/1996	EXTENDED REINS GROUP	NY	OTH/G	OH				43,002		
00000	AA-9995097	12/01/1997	EXTENDED REINS GROUP	NY	OTH/G	OH				53,158		
00000	AA-9995097	12/01/1998	EXTENDED REINS GROUP	NY	OTH/G	OH				73,710		
00000	AA-9995097	12/01/1999	EXTENDED REINS GROUP	NY	OTH/G	OH				56,330		
22039	13-2673100	01/01/1994	GENERAL REINS CORP	DE	OTH/G	OH				713,276		
22039	13-2673100	01/01/1995	GENERAL REINS CORP	DE	OTH/G	OH				232,075		
22039	13-2673100	01/01/1996	GENERAL REINS CORP	DE	OTH/G	OH				1,027,672		
65676	35-0472300	07/01/1992	LINCOLN NATL LIFE INS CO	IN	OTH/G	OH				31,842		
65676	35-0472300	07/01/1993	LINCOLN NATL LIFE INS CO	IN	OTH/G	OH				34,262		
29874	02-0311919	08/01/1995	NORTH AMER SPECIALTY INS CO	NH	OTH/G	OH				28,514		
29874	02-0311919	08/01/1996	NORTH AMER SPECIALTY INS CO	NH	OTH/G	OH				780,123		
29874	02-0311919	08/01/1997	NORTH AMER SPECIALTY INS CO	NH	OTH/G	OH				520,000		
00000	AA-9995107	03/01/1997	OCCUPATIONAL ACCIDENT POOL	IL	OTH/G	OH				0		
00000	AA-9995107	03/01/1997	OCCUPATIONAL ACCIDENT POOL	IL	OTH/G	OH				0		
00000	AA-9995107	12/01/1997	OCCUPATIONAL ACCIDENT POOL	IL	OTH/G	OH				0		
00000	AA-9995107	12/01/1997	OCCUPATIONAL ACCIDENT POOL	IL	OTH/G	OH				0		
67539	72-0281240	01/01/1996	PAN AMER LIFE INS CO	LA	OTH/G	OH				767		

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
14990	23-0961349	01/01/1994	PENNSYLVANIA NATL MUT CAS CO	PA	OTH/G	OH				11,935		
00000	AA-9995050	01/01/1995	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH				59,448		
00000	AA-9995050	01/01/1996	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH				201,538		
00000	AA-9995050	01/01/1997	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH				176,757		
00000	AA-9995050	01/01/1998	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH				188,222		
00000	AA-9995050	01/01/1999	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH				16,269		
22179	95-2801326	01/01/1999	REPUBLIC IND CO OF AMER	CA	OTH/G	OH				81,189		
15105	43-0727872	05/01/1997	SAFETY NATIONAL CAS CORP	MO	OTH/G	OH				463,931		
15105	43-0727872	05/01/1998	SAFETY NATIONAL CAS CORP	MO	OTH/G	OH				137,676		
15105	43-0727872	05/01/1999	SAFETY NATIONAL CAS CORP	MO	OTH/G	OH				683,068		
00000	AA-9995074	01/01/1992	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				14,104		
00000	AA-9995074	01/01/1993	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				17,357		
00000	AA-9995074	01/01/1994	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				1,907		
00000	AA-9995074	01/01/1995	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				8,542		
00000	AA-9995074	01/01/1996	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				3,705		
00000	AA-9995074	01/01/1997	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				20,021		
00000	AA-9995074	01/01/1998	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				69		
00000	AA-9995074	07/01/1997	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				8,695		
00000	AA-9995074	07/01/1998	SPECIAL RISK REINS FACILITY	MA	OTH/G	OH				757		
00000	AA-9995103	01/01/1994	SPECIAL RISK REINS FACILITY II	MA	OTH/G	OH				1,271		
00000	AA-9995103	01/01/1995	SPECIAL RISK REINS FACILITY II	MA	OTH/G	OH				2,186		
00000	AA-9995103	01/01/1996	SPECIAL RISK REINS FACILITY II	MA	OTH/G	OH				254		
00000	AA-9995103	01/01/1997	SPECIAL RISK REINS FACILITY II	MA	OTH/G	OH				20,516		
00000	AA-9995103	01/01/1998	SPECIAL RISK REINS FACILITY II	MA	OTH/G	OH				40		
30570	95-4111441	10/15/1992	SUPERIOR PACIFIC CAS CO	CA	OTH/G	OH				0		
25534	94-1517098	01/01/1995	TIG INS CO	CA	OTH/G	OH				0		
25534	94-1517098	01/01/1996	TIG INS CO	CA	OTH/G	OH				515,441		
25534	94-1517098	04/01/1997	TIG INS CO	CA	OTH/G	OH				168,511		
86231	39-0989781	01/01/1992	TRANSAMERICA LIFE INS CO	IA	OTH/G	OH				20,960		
86231	39-0989781	01/01/1993	TRANSAMERICA LIFE INS CO	IA	OTH/G	OH				7,761		
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	OTH/G	OH				3,040		
86231	39-0989781	01/01/1995	TRANSAMERICA LIFE INS CO	IA	OTH/G	OH				1,392		
86231	39-0989781	01/01/1996	TRANSAMERICA LIFE INS CO	IA	OTH/G	OH				155,466		
86231	39-0989781	01/01/1996	TRANSAMERICA LIFE INS CO	IA	OTH/G	OH				130		
62235	01-0278678	01/01/1994	UNUM LIFE INS CO OF AMER	ME	OTH/G	OH				6,232		
62235	01-0278678	01/01/1995	UNUM LIFE INS CO OF AMER	ME	OTH/G	OH				185,891		
39845	48-0921045	01/01/1994	WESTPORT INS CORP	MO	OTH/G	OH				5,791,862		
39845	48-0921045	01/01/1995	WESTPORT INS CORP	MO	OTH/G	OH				4,265,833		
39845	48-0921045	01/01/1996	WESTPORT INS CORP	MO	OTH/G	OH				3,878,767		
0899999. U.S. Non-Affiliates							0	0	0	22,039,864	0	0
00000	AA-1126033	01/01/1997	LLOYD'S SYNDICATE NUMBER 33	GBR	OTH/G	OH				168,559		
00000	AA-1126055	01/01/1995	LLOYD'S SYNDICATE NUMBER 55	GBR	OTH/G	OH				9,648		
00000	AA-1126055	01/01/1997	LLOYD'S SYNDICATE NUMBER 55	GBR	OTH/G	OH				11,328		
00000	AA-1126079	07/01/1998	LLOYD'S SYNDICATE NUMBER 79	GBR	OTH/G	OH				0		
00000	AA-1126376	01/01/1996	LLOYD'S SYNDICATE NUMBER 376	GBR	OTH/G	OH				0		
00000	AA-1126376	01/01/1997	LLOYD'S SYNDICATE NUMBER 376	GBR	OTH/G	OH				0		
00000	AA-1126718	01/01/1994	LLOYD'S SYNDICATE NUMBER 718	GBR	OTH/G	OH				0		
00000	AA-1126960	01/01/1996	LLOYD'S SYNDICATE NUMBER 960	GBR	OTH/G	OH				191		
00000	AA-1127007	01/01/1997	LLOYD'S SYNDICATE NUMBER 1007	GBR	OTH/G	OH				69,730		
00000	AA-1127038	01/01/1995	LLOYD'S SYNDICATE NUMBER 1038	GBR	OTH/G	OH				0		
00000	AA-1127185	01/01/1995	LLOYD'S SYNDICATE NUMBER 1185	GBR	OTH/G	OH				4,901		
00000	AA-1127185	01/01/1996	LLOYD'S SYNDICATE NUMBER 1185	GBR	OTH/G	OH				27,204		
00000	AA-1127185	01/01/1997	LLOYD'S SYNDICATE NUMBER 1185	GBR	OTH/G	OH				84,047		
00000	AA-1127185	01/01/1998	LLOYD'S SYNDICATE NUMBER 1185	GBR	OTH/G	OH				220,484		
00000	AA-1124137	01/01/1994	LONDON ACCIDENT REINS GRP	GBR	OTH/G	OH				3,452		
00000	AA-1124137	01/01/1995	LONDON ACCIDENT REINS GRP	GBR	OTH/G	OH				864		

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
00000	AA-1124137	01/01/1998	LONDON ACCIDENT REINS GRP	GBR	OTH/G	OH				0		
00000	AA-1124137	01/01/1999	LONDON ACCIDENT REINS GRP	GBR	OTH/G	OH				33,417		
00000	AA-3161009	01/01/1997	LONDON LIFE & CASUALTY REINSURANCE CORPORATION	BRB	OTH/G	OH				17,616		
00000	AA-3161009	01/01/1998	LONDON LIFE & CASUALTY REINSURANCE CORPORATION	BRB	OTH/G	OH				29,765		
00000	AA-3161009	01/01/1999	LONDON LIFE & CASUALTY REINSURANCE CORPORATION	BRB	OTH/G	OH				6,157		
00000	AA-1560470	01/01/1996	THE NORDIC INS CO OF CANADA	CAN	OTH/G	OH				0		
00000	AA-3160079	01/01/1997	UNDERWRITERS REINSURANCE CO (BARBADOS) INC	BRB	OTH/G	OH				7,379		
00000	AA-3160079	01/01/1998	UNDERWRITERS REINSURANCE CO (BARBADOS) INC	BRB	OTH/G	OH				5,374		
00000	AA-3160079	01/01/1999	UNDERWRITERS REINSURANCE CO (BARBADOS) INC	BRB	OTH/G	OH				1,743		
00000	AA-1124128	01/01/1995	ZURICH RE (UK) LTD	GBR	OTH/G	OH				9,797		
0999999. Non-U.S. Non-Affiliates							0	0	0	711,656	0	0
1099999. Total - Non-Affiliates							0	0	0	22,751,520	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							0	0	0	22,039,864	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	711,656	0	0
9999999 - Totals							0	0	0	22,751,520	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93548	06-1045829	06/30/2015	PHL VARIABLE INS CO	CT	0	0
0299999. Life and Annuity - U.S. Affiliates - Other					0	0
0399999. Total Life and Annuity - U.S. Affiliates					0	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	0
60895	35-0145825	08/01/1976	AMERICAN UNITED LIFE INS CO	IN	0	0
60895	35-0145825	02/01/2002	AMERICAN UNITED LIFE INS CO	IN	0	0
62944	13-5570651	06/01/1983	AXA EQUITABLE LIFE INS CO	NY	0	899
62944	13-5570651	01/01/1995	AXA EQUITABLE LIFE INS CO	NY	0	377
61395	87-0115120	01/01/1995	BENEFICIAL LIFE INS CO	UT	0	22
62345	47-0766667	05/01/1984	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	0
62345	47-0766667	01/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	332
62345	47-0766667	01/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	133
80799	06-0641618	12/01/1976	CELTIC INS CO	IL	0	0
67369	59-1031071	06/29/1993	CIGNA HEALTH AND LIFE INSURANCE CO	CT	0	0
62308	06-0303370	01/01/1996	CONNECTICUT GENERAL LIFE INS CO	CT	192,485	0
68276	48-1024691	07/15/1999	EMPLOYERS REASSURANCE CORP	KS	0	0
68276	48-1024691	10/08/1999	EMPLOYERS REASSURANCE CORP	KS	0	37
68276	48-1024691	10/08/1999	EMPLOYERS REASSURANCE CORP	KS	0	393,922
68276	48-1024691	02/25/2002	EMPLOYERS REASSURANCE CORP	KS	0	1,460
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	0	0
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORP	CT	0	121,938
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORP	CT	0	805
86258	13-2572994	07/01/2002	GENERAL RE LIFE CORP	CT	0	13,388
86258	13-2572994	05/19/2008	GENERAL RE LIFE CORP	CT	0	993
86258	13-2572994	01/01/1979	GENERAL RE LIFE CORP	CT	0	0
68322	84-0467907	02/01/1981	GREAT-WEST LIFE & ANNUITY INS CO	CO	0	514
68322	84-0467907	01/01/1995	GREAT-WEST LIFE & ANNUITY INS CO	CO	0	78
65676	35-0472300	02/23/1970	LINCOLN NATIONAL LIFE INS CO	IN	0	257
65676	35-0472300	04/01/1984	LINCOLN NATIONAL LIFE INS CO	IN	0	1,050
65676	35-0472300	01/01/1999	LINCOLN NATIONAL LIFE INS CO	IN	90,000	135,000
65676	35-0472300	11/01/1987	LINCOLN NATIONAL LIFE INS CO	IN	0	141,261
62057	22-0832760	01/01/1995	LINCOLN LIFE & ANN CO OF NY	NY	0	7,609
62057	22-0832760	03/01/1995	LINCOLN LIFE & ANN CO OF NY	NY	0	0
66346	58-0828824	02/23/1970	MUNICH AMER REASSUR CO	GA	0	0
66346	58-0828824	04/01/1988	MUNICH AMER REASSUR CO	GA	0	0
66346	58-0828824	07/15/1999	MUNICH AMER REASSUR CO	GA	79,907	3,682
66346	58-0828824	10/01/1999	MUNICH AMER REASSUR CO	GA	0	3,262
66346	58-0828824	10/08/1999	MUNICH AMER REASSUR CO	GA	0	157
66346	58-0828824	10/08/1999	MUNICH AMER REASSUR CO	GA	0	394,186
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	0	304,845
66346	58-0828824	03/03/2000	MUNICH AMER REASSUR CO	GA	0	76,794
66346	58-0828824	09/17/2001	MUNICH AMER REASSUR CO	GA	0	3,648
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	0	83,704
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	0	1,946
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	0	20,283
66346	58-0828824	07/01/2002	MUNICH AMER REASSUR CO	GA	0	7,890
66346	58-0828824	03/24/2003	MUNICH AMER REASSUR CO	GA	0	4,049
67466	95-1079000	07/01/1992	PACIFIC LIFE INS CO	NE	0	4,774
67466	95-1079000	11/01/1997	PACIFIC LIFE INS CO	NE	0	658
67466	95-1079000	12/31/1997	PACIFIC LIFE INS CO	NE	0	320,376
67466	95-1079000	08/01/1998	PACIFIC LIFE INS CO	NE	0	11,720
67466	95-1079000	10/01/1998	PACIFIC LIFE INS CO	NE	0	1,261
67466	95-1079000	01/01/2000	PACIFIC LIFE INS CO	NE	0	402,396
67466	95-1079000	07/01/2002	PACIFIC LIFE INS CO	NE	0	1,838
67466	95-1079000	04/01/2005	PACIFIC LIFE INS CO	NE	0	6,052
67105	41-0451140	01/01/1996	RELIASTAR LIFE INS CO	MN	0	255
93572	43-1235868	07/01/1976	RGA REINSURANCE COMPANY	MO	0	570
93572	43-1235868	10/01/1998	RGA REINSURANCE COMPANY	MO	0	15,543
93572	43-1235868	10/01/1998	RGA REINSURANCE COMPANY	MO	0	31,083
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	0	2,847
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	0	8,542
93572	43-1235868	07/15/1999	RGA REINSURANCE COMPANY	MO	79,907	3,682
93572	43-1235868	01/01/2000	RGA REINSURANCE COMPANY	MO	0	304,845
93572	43-1235868	09/15/2000	RGA REINSURANCE COMPANY	MO	0	1,165
93572	43-1235868	03/01/2001	RGA REINSURANCE COMPANY	MO	0	0
93572	43-1235868	03/01/2001	RGA REINSURANCE COMPANY	MO	0	0
93572	43-1235868	05/01/2001	RGA REINSURANCE COMPANY	MO	0	224
93572	43-1235868	09/17/2001	RGA REINSURANCE COMPANY	MO	0	3,648
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	0	2,433
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	0	8,113
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	0	340,888
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	0	19,310
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	0	12,435
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	0	7,890
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	0	3,095
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	0	1,801
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	0	4,754
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	0	1,373
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	0	2,578
93572	43-1235868	06/01/2005	RGA REINSURANCE COMPANY	MO	0	1,770
93572	43-1235868	06/01/2005	RGA REINSURANCE COMPANY	MO	0	1,140
93572	43-1235868	07/01/2006	RGA REINSURANCE COMPANY	MO	2,860,053	2,726,909
93572	43-1235868	05/19/2008	RGA REINSURANCE COMPANY	MO	0	3,300
93572	43-1235868	01/01/1991	RGA REINSURANCE COMPANY	MO	0	0
93572	43-1235868	10/01/2005	RGA REINSURANCE COMPANY	MO	180,000	452,648
64688	75-6020048	10/01/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	0	394,918
64688	75-6020048	05/19/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	0	1,324
87017	62-1003368	01/01/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	78
87017	62-1003368	11/01/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	816
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	0
87017	62-1003368	03/03/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	172,176	1,101,915
87017	62-1003368	11/01/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	0
87017	62-1003368	03/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	0
87017	62-1003368	02/25/2002	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	1,460
87017	62-1003368	07/01/2002	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	18,849
97071	13-3126819	08/12/1971	SCOR GLOBAL LIFE USA REINS CO	DE	0	817
97071	13-3126819	01/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	0	257
97071	13-3126819	05/19/2008	SCOR GLOBAL LIFE USA REINS CO	DE	0	1,324
87572	23-2038295	11/01/2000	SCOTTISH RE US INC	DE	414,005	6,775
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	0	2,433
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	1,112,000	16,226
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	384,000	85,631
87572	23-2038295	03/24/2003	SCOTTISH RE US INC	DE	171,529	2,286
87572	23-2038295	03/24/2003	SCOTTISH RE US INC	DE	40,000	6,093

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
87572	23-2038295	03/24/2003	SCOTTISH RE US INC	DE	0	2,856
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	0	224
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	0	3,648
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	90,000	12,170
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	0	4,362
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	0	2,077
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	0	472
80926	06-0893662	04/01/2000	SUNLIFE & HEALTH INS CO	MI	0	0
82627	06-0839705	09/01/1965	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	514
82627	06-0839705	01/31/1983	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	0
82627	06-0839705	02/01/1983	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	0
82627	06-0839705	01/01/1989	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	11,539
82627	06-0839705	11/01/1996	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	7,080
82627	06-0839705	09/01/1997	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	895
82627	06-0839705	11/01/1997	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	816
82627	06-0839705	11/01/1997	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	658
82627	06-0839705	08/01/1998	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	11,720
82627	06-0839705	10/01/1998	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	395,216
82627	06-0839705	10/01/1998	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	995
82627	06-0839705	10/01/1998	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	0
82627	06-0839705	07/15/1999	SWISS RE LIFE AND HEALTH AMERICA INC	MO	107,700	4,963
82627	06-0839705	03/03/2000	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	469,697
82627	06-0839705	06/23/2000	SWISS RE LIFE AND HEALTH AMERICA INC	MO	4,782	27,730
82627	06-0839705	03/01/2001	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	0
82627	06-0839705	07/01/2002	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	20,359
82627	06-0839705	06/01/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	2,655
82627	06-0839705	06/01/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	570
82627	06-0839705	05/01/1983	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	0
82627	06-0839705	10/01/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	180,000	640,865
70688	36-6071399	04/01/1975	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	0
70688	36-6071399	05/01/1986	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	0
70688	36-6071399	10/01/1998	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	0
70688	36-6071399	12/31/1997	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	0
70688	36-6071399	03/03/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	411,956
70688	36-6071399	02/25/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	214,111
70688	36-6071399	03/24/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	2,407
70688	36-6071399	03/24/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	13,252
70688	36-6071399	03/24/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	3,777
70688	36-6071399	06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	1,140
70688	36-6071399	06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	3,622
70688	36-6071399	05/19/2008	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	993
70688	36-6071399	05/19/2008	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	0
86231	39-0989781	03/03/2000	TRANSAMERICA LIFE INS CO	IA	0	145
86231	39-0989781	02/25/2002	TRANSAMERICA LIFE INS CO	IA	0	530
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	IA	0	710
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	IA	0	106
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	IA	0	150
86231	39-0989781	06/01/2005	TRANSAMERICA LIFE INS CO	IA	0	803
80659	82-4533188	10/01/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	0
80659	82-4533188	01/01/1995	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	111
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	85,356
80659	82-4533188	05/01/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	149
80659	82-4533188	02/25/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	128,785
80659	82-4533188	07/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	3,945
80659	82-4533188	03/24/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	520
66133	41-1760577	07/01/2000	WILTON REASSURANCE CO	MN	0	0
66133	41-1760577	09/01/2006	WILTON REASSURANCE CO	MN	0	6,211
66133	41-1760577	09/01/2006	WILTON REASSURANCE CO	MN	0	2,152
0899999. Life and Annuity - U.S. Non-Affiliates					6,158,544	10,580,651
00000	AA-1460115	01/01/1996	ALEA EUROPE LTD	CHE	0	22
00000	AA-1320052	01/01/1996	CAISSE CENTRALE DE REASSURE	FRA	0	22
00000	AA-1340125	01/01/1996	HANNOVER RUCK SE	DEU	0	11
00000	AA-1340004	01/01/1996	R V VERSICHERUNG AG	DEU	0	22
00000	AA-1340015	10/01/1996	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	0	44
00000	AA-3191414	10/01/2011	NOMURA AMERICAS US RE LTD	GGY		
00000	AA-3191414	10/01/2011	NOMURA AMERICAS US RE LTD	GGY		
00000	AA-3190762	10/01/1998	XL LIFE LTD	BMU	1,361,686	2,639,155
00000	AA-3190762	01/01/2000	XL LIFE LTD	BMU	0	120
00000	AA-3190762	01/01/2000	XL LIFE LTD	BMU	0	531
00000	AA-3190762	03/03/2000	XL LIFE LTD	BMU	95,654	686,836
00000	AA-3190762	02/25/2002	XL LIFE LTD	BMU	90,000	5,029
00000	AA-3190762	02/25/2002	XL LIFE LTD	BMU	0	2,856
0999999. Life and Annuity - Non-U.S. Non-Affiliates					1,547,340	3,334,648
1099999. Total Life and Annuity - Non-Affiliates					7,705,884	13,915,299
1199999. Total Life and Annuity					7,705,884	13,915,299
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
60033	13-3758127	07/01/1981	AMERITAS LIFE INS CORP OF NY	NY		94,378
32603	47-0574325	01/01/1998	BERKLEY INS CO	DE	0	9,266
32603	47-0574325	01/01/1999	BERKLEY INS CO	DE	3,042	37,233
86258	13-2572994	01/01/1993	GENERAL RE LIFE CORP	CT	0	1,713
86258	13-2572994	01/01/1994	GENERAL RE LIFE CORP	CT	10,870	414,436
86258	13-2572994	01/01/1995	GENERAL RE LIFE CORP	CT	5,800	271,585
86258	13-2572994	01/01/1996	GENERAL RE LIFE CORP	CT	11,793	496,160
86258	13-2572994	01/01/1997	GENERAL RE LIFE CORP	CT	2,743	92,195
86258	13-2572994	12/01/1997	GENERAL RE LIFE CORP	CT	0	0
86258	13-2572994	01/01/1998	GENERAL RE LIFE CORP	CT	0	14,825
86258	13-2572994	01/01/1999	GENERAL RE LIFE CORP	CT	4,867	59,573
64246	13-5123390	01/01/1998	GUARDIAN LIFE INS CO OF AMER	NY	0	18,532
64246	13-5123390	01/01/1999	GUARDIAN LIFE INS CO OF AMER	NY	6,370	74,466
70815	06-0838648	01/01/1997	HARTFORD LIFE & ACCIDENT INS CO	CT	1,029	34,573
70815	06-0838648	01/01/1998	HARTFORD LIFE & ACCIDENT INS CO	CT	0	5,560
70815	06-0838648	01/01/1999	HARTFORD LIFE & ACCIDENT INS CO	CT	1,521	18,616
10219	23-1641984	01/01/1998	QBE REINS CORP	PA	0	5,560
10219	23-1641984	01/01/1999	QBE REINS CORP	PA	2,434	29,786
68381	36-0883760	01/01/1992	RELIANCE STANDARD LIFE INS CO	IL	52	1,592
68381	36-0883760	01/01/1993	RELIANCE STANDARD LIFE INS CO	IL	0	1,713
68381	36-0883760	01/01/1994	RELIANCE STANDARD LIFE INS CO	IL	9,059	345,363
68381	36-0883760	01/01/1995	RELIANCE STANDARD LIFE INS CO	IL	4,833	226,321
68381	36-0883760	01/01/1996	RELIANCE STANDARD LIFE INS CO	IL	7,371	310,100
68381	36-0883760	01/01/1997	RELIANCE STANDARD LIFE INS CO	IL	1,286	43,216
68381	36-0883760	01/01/1998	RELIANCE STANDARD LIFE INS CO	IL	0	6,486
93572	43-1235868	01/01/1992	RGA REINS CO	MO	146	4,458

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
93572	43-1235868	01/01/1993	RGA REINS CO	MO	0	3,084
93572	43-1235868	01/01/1994	RGA REINS CO	MO	18,936	621,654
93572	43-1235868	01/01/1995	RGA REINS CO	MO	8,700	407,378
93572	43-1235868	01/01/1996	RGA REINS CO	MO	13,267	558,180
93572	43-1235868	01/01/1997	RGA REINS CO	MO	3,086	103,720
10945	13-4032666	01/01/1998	TOKIO MARINE AMER INS CO	NY	0	9,266
10945	13-4032666	01/01/1999	TOKIO MARINE AMER INS CO	NY	3,042	37,233
86231	39-0989781	01/01/1992	TRANSAMERICA LIFE INS CO	IA	80	1,592
86231	39-0989781	01/01/1993	TRANSAMERICA LIFE INS CO	IA	0	1,713
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	10,213	345,363
86231	39-0989781	01/01/1995	TRANSAMERICA LIFE INS CO	IA	4,833	226,321
86231	39-0989781	01/01/1996	TRANSAMERICA LIFE INS CO	IA	17,507	434,140
86231	39-0989781	01/01/1997	TRANSAMERICA LIFE INS CO	IA	2,821	57,622
86231	39-0989781	01/01/1999	TRANSAMERICA LIFE INS CO	IA	3,185	37,233
19453	13-5616275	01/01/1999	TRANSATLANTIC REIN CO	NY	2,434	29,786
61425	36-0792925	01/01/1998	TRUSTMARK LIFE INS CO	IL	0	9,266
61425	36-0792925	01/01/1999	TRUSTMARK LIFE INS CO	IL	3,042	37,233
69744	13-1423090	01/01/1998	UNION LABOR LIFE INS CO	MD	0	16,679
69744	13-1423090	01/01/1999	UNION LABOR LIFE INS CO	MD	5,475	67,019
80659	38-0397420	01/01/1992	US BUSINESS OF CANADA LIFE ASSUR CO	MI	99	3,025
80659	38-0397420	01/01/1993	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	2,227
80659	38-0397420	01/01/1994	US BUSINESS OF CANADA LIFE ASSUR CO	MI	11,776	448,972
80659	38-0397420	01/01/1995	US BUSINESS OF CANADA LIFE ASSUR CO	MI	6,283	294,217
80659	38-0397420	01/01/1996	US BUSINESS OF CANADA LIFE ASSUR CO	MI	14,741	620,200
80659	38-0397420	01/01/1997	US BUSINESS OF CANADA LIFE ASSUR CO	MI	3,429	115,244
1999999. Accident and Health - U.S. Non-Affiliates					206,165	7,106,073
00000	AA-1340125	01/01/1992	HANNOVER RUECK SE	DEU	31	955
00000	AA-1340125	01/01/1993	HANNOVER RUECK SE	DEU	0	1,028
00000	AA-1340125	01/01/1994	HANNOVER RUECK SE	DEU	5,435	207,218
00000	AA-1340125	01/01/1995	HANNOVER RUECK SE	DEU	2,900	135,793
00000	AA-1126718	01/01/1994	LLOYD'S SYNDICATE NUMBER 718	GBR	0	
00000	AA-1340015	01/01/1994	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	4,085	138,145
00000	AA-1340015	01/01/1995	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	1,933	90,528
00000	AA-1340015	01/01/1996	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	7,503	186,060
00000	AA-1340015	01/01/1997	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	1,693	34,573
00000	AA-1340015	01/01/1998	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	0	5,560
00000	AA-1340015	01/01/1999	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	4,778	55,849
00000	AA-1560058	01/01/1992	SCOR GLOBAL LIFE CANADA BRANCH	CAN	52	1,592
00000	AA-1560058	01/01/1993	SCOR GLOBAL LIFE CANADA BRANCH	CAN	0	1,713
00000	AA-1560058	01/01/1994	SCOR GLOBAL LIFE CANADA BRANCH	CAN	9,059	345,363
00000	AA-1560058	01/01/1995	SCOR GLOBAL LIFE CANADA BRANCH	CAN	4,834	226,326
2099999. Accident and Health - Non-U.S. Non-Affiliates					42,303	1,430,703
2199999. Total Accident and Health - Non-Affiliates					248,468	8,536,776
2299999. Total Accident and Health					248,468	8,536,776
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					6,364,709	17,686,724
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,589,643	4,765,351
9999999 Totals - Life, Annuity and Accident and Health					7,954,352	22,452,075

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
93548	06-1045829	06/30/2015	PHL VARIABLE INS CO	CT	MCO/I	OL	1,606,970,400	0	0	5,771,054	53,886,079	62,528,437	1,200,219,541	0
0299999. General Account - Authorized U.S. Affiliates - Other							1,606,970,400	0	0	5,771,054	53,886,079	62,528,437	1,200,219,541	0
0399999. Total General Account - Authorized U.S. Affiliates							1,606,970,400	0	0	5,771,054	53,886,079	62,528,437	1,200,219,541	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							1,606,970,400	0	0	5,771,054	53,886,079	62,528,437	1,200,219,541	0
60895	35-0145825	08/01/1976	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	0	0	0	0	0	0	0	0
60895	35-0145825	02/01/2002	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	0	0	0	56	0	0	0	0
62944	13-5570651	06/01/1983	AXA EQUITABLE LIFE INS CO	NY	YRT/I	OL	656,250	8,260	7,474	249	0	0	0	0
62944	13-5570651	01/01/1995	AXA EQUITABLE LIFE INS CO	NY	YRT/I	OL	1,821,084	63,505	55,924	53,388	0	0	0	0
62345	47-0766667	05/01/1984	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	0	0	0	0	0	0	0	0
62345	47-0766667	01/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	1,606,837	56,034	49,345	47,107	0	0	0	0
62345	47-0766667	01/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	642,736	22,414	19,738	18,843	0	0	0	0
67369	59-1031071	06/29/1993	CIGNA HEALTH AND LIFE INSURANCE CO	CT	CO/G	OL	864,400	408,481	433,167	0	0	0	0	408,481
62308	06-0303370	01/01/1996	CONNECTICUT GENERAL LIFE INS CO	CT	OTH/I	VA	0	7,553,621	1,800,876	310,502	0	0	0	0
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	OL	0	0	2,297	(8,341)	0	0	0	0
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORP	CT	YRT/I	OL	6,802,661	38,719	72,387	33,283	0	0	0	0
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORP	CT	YRT/I	OL	934,247	39,017	36,495	48,737	0	0	0	0
86258	13-2572994	07/01/2002	GENERAL RE LIFE CORP	CT	YRT/I	OL	11,995,404	289,288	284,499	547,700	0	0	0	0
86258	13-2572994	05/19/2008	GENERAL RE LIFE CORP	CT	YRT/I	OL	10,946,250	22,447	20,404	22,544	0	0	0	0
86258	13-2572994	01/01/1979	GENERAL RE LIFE CORP	CT	YRT/I	OL	1,345,951	19,193	14,965	18,977	0	0	0	0
68322	84-0467907	02/01/1981	GREAT-WEST LIFE & ANNUITY INS CO	CO	YRT/I	OL	375,000	4,720	4,271	182	0	0	0	0
68322	84-0467907	01/01/1995	GREAT-WEST LIFE & ANNUITY INS CO	CO	YRT/I	OL	374,929	13,075	11,514	10,992	0	0	0	0
62057	22-0832760	01/01/1995	LINCOLN LIFE & ANN CO OF NY	NY	CO/I	FA	0	5,629,873	5,781,855	0	0	0	0	0
62057	22-0832760	03/01/1995	LINCOLN LIFE & ANN CO OF NY	NY	CO/I	FA	0	498,997	492,431	0	0	0	0	0
66346	58-0828824	02/23/1970	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	0	0	0	0	0
66346	58-0828824	04/01/1988	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	0	0	0	0	0
66346	58-0828824	07/15/1999	MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,155,519	6,053	5,354	28,832	0	0	0	0
66346	58-0828824	10/01/1999	MUNICH AMER REASSUR CO	GA	YRT/I	OL	4,820,198	152,977	148,197	133,336	0	0	0	0
66346	58-0828824	10/08/1999	MUNICH AMER REASSUR CO	GA	CO/I	OL	589,868	5,424	5,185	7,339	0	0	0	0
66346	58-0828824	10/08/1999	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,513,702	4,333	4,153	28,898	0	0	0	0
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	YRT/I	OL	17,006,662	96,797	180,967	83,207	0	0	0	0
66346	58-0828824	03/03/2000	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	13,215,651	99,421	814,716	21,934	0	0	0	0
66346	58-0828824	09/17/2001	MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,133,811	3,858	3,448	22,422	0	0	0	0
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	33,629,318	459,860	730,457	42,919	0	0	0	0
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	2,479,070	32,397	29,752	38,678	0	0	0	0
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	215,398,246	1,479,561	1,398,555	204,994	0	0	0	0
66346	58-0828824	07/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	OL	5,450,135	191,532	184,465	286,250	0	0	0	0
66346	58-0828824	03/24/2003	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	30,975,563	1,939,581	1,887,501	43,444	0	0	0	0
67105	41-0451140	01/01/1996	RELIASTAR LIFE INS CO	MN	YRT/I	OL	1,231,911	42,959	37,831	36,116	0	0	0	0
93572	43-1235868	07/01/1976	RGA REINSURANCE COMPANY	MO	YRT/I	OL	514,419	6,079	5,848	3,597	0	0	0	0
93572	43-1235868	10/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	(2)	0	0	0	0
93572	43-1235868	10/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	(3)	0	0	0	0
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	(328)	0	0	0	0
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	(886)	0	0	0	0
93572	43-1235868	07/15/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,155,519	6,053	5,354	25,269	0	0	0	0
93572	43-1235868	01/01/2000	RGA REINSURANCE COMPANY	MO	YRT/I	OL	17,006,662	96,797	180,967	83,207	0	0	0	0
93572	43-1235868	09/15/2000	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,865,149	1,493	7,381	15,908	0	0	0	0
93572	43-1235868	03/01/2001	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	0	0	0	0	0
93572	43-1235868	03/01/2001	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	0	0	0	0	0
93572	43-1235868	05/01/2001	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	510,318	4,559	4,316	2,483	0	0	0	0
93572	43-1235868	09/17/2001	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,133,811	3,858	3,448	22,486	0	0	0	0
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	3,098,841	40,496	37,190	48,348	0	0	0	0
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	86,159,299	591,824	559,422	81,997	0	0	0	0
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	199,219,371	4,789,508	5,587,981	304,247	0	0	0	0
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	204,088,941	1,304,869	1,227,388	192,238	0	0	0	0
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	8,112,577	291,371	286,985	445,345	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	5,450,134	191,532	184,465	299,020	0	0	0	0
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	3,217,525	24,392	23,705	19,577	0	0	0	0
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	17,271,141	1,094,394	1,050,253	27,541	0	0	0	0
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	33,712,064	246,323	217,951	56,057	0	0	0	0
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	1,222,268	7,295	7,354	6,225	0	0	0	0
93572	43-1235868	03/24/2003	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	19,345,770	133,405	123,014	24,122	0	0	0	0
93572	43-1235868	06/01/2005	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	15,419,931	713,281	665,394	18,847	0	0	0	0
93572	43-1235868	06/01/2005	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	12,559,360	340,077	350,491	20,246	0	0	0	0
93572	43-1235868	07/01/2006	RGA REINSURANCE COMPANY	MO	YRT/I	OL	254,097,792	10,160,158	9,683,696	11,670,919	0	0	0	0
93572	43-1235868	05/19/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	36,362,500	74,371	67,593	72,298	0	0	0	0
93572	43-1235868	01/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,204,183	25,684	24,979	46,153	0	0	0	0
93572	43-1235868	10/01/2005	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,156,288,697	3,412,539	3,395,080	3,492,874	0	0	0	0
87017	62-1003368	01/01/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	374,929	13,075	11,514	10,992	0	0	0	0
87017	62-1003368	11/01/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	2,248,633	18,179	17,115	14,042	0	0	0	0
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	0	0	0	0	0	0	0	0
87017	62-1003368	03/03/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	14,934,825	296,538	687,819	179,291	0	0	0	0
87017	62-1003368	11/01/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	0	0	19,235	58,232	0	0	0	0
87017	62-1003368	03/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	0	0	0	0	0	0	0	0
87017	62-1003368	02/25/2002	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	1,859,302	24,298	22,314	29,009	0	0	0	0
87017	62-1003368	07/01/2002	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	17,447,283	445,563	423,397	514,049	0	0	0	0
97071	13-3126819	08/12/1971	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	486,031	5,676	11,894	9,594	0	0	0	0
97071	13-3126819	01/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	187,500	2,360	2,136	82	0	0	0	0
97071	13-3126819	05/19/2008	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	14,595,000	29,930	27,205	28,312	0	0	0	0
87572	23-2038295	11/01/2000	SCOTTISH RE US INC	DE	YRT/I	OL	3,964,079	16,653	15,388	117,639	0	0	0	0
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	CO/I	XXXL	3,098,841	40,496	37,190	48,348	0	0	0	0
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	CO/I	XXXL	172,318,595	1,183,649	1,118,844	163,995	0	0	0	0
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	CO/I	XXXL	52,736,705	1,138,575	1,433,875	77,375	0	0	0	0
87572	23-2038295	03/24/2003	SCOTTISH RE US INC	DE	CO/I	XXXL	2,271,521	16,212	15,891	13,201	0	0	0	0
87572	23-2038295	03/24/2003	SCOTTISH RE US INC	DE	CO/I	XXXL	56,851,085	3,531,879	3,397,531	83,642	0	0	0	0
87572	23-2038295	03/24/2003	SCOTTISH RE US INC	DE	CO/I	XXXL	20,383,131	142,882	129,320	29,170	0	0	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	0	0	0	0	0	0	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	510,318	4,559	4,316	2,483	0	0	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,133,811	3,858	3,448	63,715	0	0	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	129,238,948	887,736	839,133	122,996	0	0	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	8,110,955	17,870	27,272	86,097	0	0	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	14,073,567	927,835	897,897	19,683	0	0	0	0
88340	59-2859797	06/30/2021	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	3,388,155	22,641	20,939	4,019	0	0	0	0
80926	06-0893662	04/01/2000	SUNLIFE & HEALTH INS CO	MI	CO/G	OL	5,445,327	3,138,375	3,569,151	0	0	0	0	0
82627	06-0839705	09/01/1965	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	375,000	4,720	4,271	240	0	0	0	0
82627	06-0839705	01/31/1983	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	227,060	3,827	9,059	3,105	0	0	0	0
82627	06-0839705	02/01/1983	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	470,264	7,201	6,691	11,144	0	0	0	0
82627	06-0839705	01/01/1989	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	15,956,171	135,061	160,468	107,007	0	0	0	0
82627	06-0839705	11/01/1996	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	11,238,125	163,588	160,166	147,497	0	0	0	0
82627	06-0839705	09/01/1997	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	653,569	6,081	5,591	6,196	0	0	0	0
82627	06-0839705	11/01/1997	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	2,248,633	18,179	17,115	14,042	0	0	0	0
82627	06-0839705	11/01/1997	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	1,658,766	12,755	11,930	10,587	0	0	0	0
82627	06-0839705	08/01/1998	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	OL	7,787,774	6,420	6,193	54,454	0	0	0	0
82627	06-0839705	10/01/1998	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	OL	2,671,442	7,750	7,468	21,340	0	0	0	0
82627	06-0839705	10/01/1998	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	OL	882,601	503	458	3,903	0	0	0	0
82627	06-0839705	07/15/1999	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	2,905,263	8,158	7,217	47,033	0	0	0	0
82627	06-0839705	03/03/2000	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	22,599,145	231,408	1,315,561	89,009	0	0	0	0
82627	06-0839705	06/23/2000	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	1,625,145	3,968	4,301	50,188	0	0	0	0
82627	06-0839705	03/01/2001	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	0	0	0	0	0	0	0	0
82627	06-0839705	07/01/2002	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	16,493,971	473,502	610,816	711,336	0	0	0	0
82627	06-0839705	06/01/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	23,129,898	1,069,922	998,092	28,123	0	0	0	0
82627	06-0839705	06/01/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	6,279,680	170,039	175,245	10,123	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	05/01/1983	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	0	0	11,575	(6,137)	0	0	0	0
82627	06-0839705	10/01/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	2,209,376,313	3,529,150	3,489,399	3,536,751	0	0	0	0
70688	36-6071399	04/01/1975	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	0	0	0	0	0	0	0	0
70688	36-6071399	05/01/1986	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	0	0	0	0	0	0	0	0
70688	36-6071399	10/01/1998	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	0	0	0	0	0	0	0	0
70688	36-6071399	03/03/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	12,349,890	154,893	701,936	70,492	0	0	0	0
70688	36-6071399	02/25/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	136,766,930	3,033,629	3,749,428	200,999	0	0	0	0
70688	36-6071399	03/24/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	1,475,501	14,718	14,950	11,249	0	0	0	0
70688	36-6071399	03/24/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	132,604,798	8,168,784	7,829,485	198,468	0	0	0	0
70688	36-6071399	03/24/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	28,076,726	204,009	182,545	43,168	0	0	0	0
70688	36-6071399	06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	12,559,360	340,077	350,491	20,246	0	0	0	0
70688	36-6071399	06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	36,575,400	1,781,208	1,661,637	44,330	0	0	0	0
70688	36-6071399	05/19/2008	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	10,946,250	22,447	20,404	22,303	0	0	0	0
70688	36-6071399	05/19/2008	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	0	0	3,448	9,001	0	0	0	0
80659	82-4533188	10/01/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	0	0	0	0	0	0	0	0
80659	82-4533188	01/01/1995	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	535,611	18,678	16,448	15,702	0	0	0	0
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	4,761,866	27,103	50,671	23,298	0	0	0	0
80659	82-4533188	05/01/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	340,212	3,039	2,878	1,655	0	0	0	0
80659	82-4533188	02/25/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	82,843,054	1,821,720	2,251,105	122,690	0	0	0	0
80659	82-4533188	07/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	2,725,072	95,766	115,715	161,775	0	0	0	0
80659	82-4533188	03/24/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	516,255	3,685	3,612	3,406	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							6,769,295,961	76,193,582	74,907,671	26,531,062	0	0	0	408,481
1099999. Total General Account - Authorized Non-Affiliates							6,769,295,961	76,193,582	74,907,671	26,531,062	0	0	0	408,481
1199999. Total General Account Authorized							8,376,266,361	76,193,582	74,907,671	32,302,116	53,886,079	62,528,437	1,200,219,541	408,481
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
61395	87-0115120	01/01/1995	BENEFICIAL LIFE INS CO	UT	YRT/I	OL	107,123	3,736	3,290	3,141	0	0	0	0
80799	06-0641618	12/01/1976	CELTIC INS CO	IL	ACO/I	OA	0	555,615	201,054	0	0	0	0	0
68276	48-1024691	07/15/1999	EMPLOYERS REASSURANCE CORP	KS	YRT/I	OL	0	0	5,354	997	0	0	0	0
68276	48-1024691	10/08/1999	EMPLOYERS REASSURANCE CORP	KS	YRT/I	OL	180,586	1,394	1,406	818	0	0	0	0
68276	48-1024691	10/08/1999	EMPLOYERS REASSURANCE CORP	KS	CO/I	OL	1,108,418	1,169	1,255	12,683	0	0	0	0
68276	48-1024691	02/25/2002	EMPLOYERS REASSURANCE CORP	KS	CO/I	XXXL	1,859,300	24,298	22,314	29,009	0	0	0	0
65676	35-0472300	02/23/1970	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL	187,500	2,360	2,136	94	0	0	0	0
65676	35-0472300	04/01/1984	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL	0	0	16,492	(99)	0	0	0	0
65676	35-0472300	01/01/1999	LINCOLN NATIONAL LIFE INS CO	IN	CO/I	OL	580,710,410	6,052,819	7,885,238	670,178	0	0	0	0
65676	35-0472300	12/07/1962	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL			4,484	(1,275)	0	0	0	0
65676	35-0472300	12/01/1984	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL			48,646	7,548				
65676	35-0472300	11/01/1987	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL			648,689	118,907				
65676	35-0472300	04/01/1990	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL			33,275	(972)				
65676	35-0472300	01/01/1998	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OL			157,573	26,943				
67466	95-1079000	07/01/1992	PACIFIC LIFE INS CO	NE	YRT/I	OL	6,213,677	149,828	132,858	95,351	0	0	0	0
67466	95-1079000	11/01/1997	PACIFIC LIFE INS CO	NE	YRT/I	OL	1,658,766	12,755	11,930	11,546	0	0	0	0
67466	95-1079000	12/31/1997	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	0	0	0	0	0	0
67466	95-1079000	08/01/1998	PACIFIC LIFE INS CO	NE	CO/I	OL	7,787,777	6,420	6,193	61,789	0	0	0	0
67466	95-1079000	10/01/1998	PACIFIC LIFE INS CO	NE	CO/I	OL	1,287,887	3,668	3,357	6,697	0	0	0	0
67466	95-1079000	01/01/2000	PACIFIC LIFE INS CO	NE	YRT/I	OL	22,448,790	127,772	238,877	109,833	0	0	0	0
67466	95-1079000	07/01/2002	PACIFIC LIFE INS CO	NE	YRT/I	OL	1,903,133	14,636	12,300	17,071	0	0	0	0
67466	95-1079000	04/01/2005	PACIFIC LIFE INS CO	NE	YRT/I	OL	3,547,002	176,896	331,032	262,667	0	0	0	0
64688	75-6020048	10/01/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	1,991,019	1,672	1,713	18,029	0	0	0	0
64688	75-6020048	05/19/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	14,595,000	29,930	27,205	30,475	0	0	0	0
86231	39-0989781	03/03/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	337,513	1,949	2,588	2,066	0	0	0	0
86231	39-0989781	02/25/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	1,304,836	2,570	2,414	3,485	0	0	0	0
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	1,622,028	7,389	6,720	6,753	0	0	0	0
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	261,892	333	744	481	0	0	0	0
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	369,820	1,187	1,096	920	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	06/01/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	1,974,430	1,995	1,849	2,218	0	0	0	0
66133	41-1760577	07/01/2000	WILTON REASSURANCE CO	MN	YRT/I	OL	0	0	0	0	0	0	0	0
66133	41-1760577	09/01/2006	WILTON REASSURANCE CO	MN	CO/I	XXXL	66,651,273	4,095,540	3,902,851	101,164	0	0	0	0
66133	41-1760577	09/01/2006	WILTON REASSURANCE CO	MN	CO/I	XXXL	21,599,386	754,620	770,280	38,874	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							739,707,566	12,030,551	14,485,213	1,637,391	0	0	0	0
00000	AA-1460115	01/01/1996	ALEA EUROPE LTD	CHE	YRT/I	OL	107,123	3,736	3,290	3,141	0	0	0	0
00000	AA-1320052	01/01/1996	CAISSE CENTRALE DE REASSURE	FRA	YRT/I	OL	107,123	3,736	3,290	3,141	0	0	0	0
00000	AA-1340125	01/01/1996	HANNOVER RUCK SE	DEU	YRT/I	OL	53,562	1,868	1,645	1,570	0	0	0	0
00000	AA-1340004	01/01/1996	R V VERSICHERUNG AG	DEU	YRT/I	OL	107,123	3,736	3,290	3,141	0	0	0	0
00000	AA-1340015	10/01/1996	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	YRT/I	OL	214,240	7,471	6,579	6,280	0	0	0	0
00000	AA-3191414	10/01/2011	NOMURA AMERICAS US RE LTD	GGY	CO/I	OL	397,755,404	209,694,958	217,633,523	6,748,459	0	0		205,198,103
00000	AA-3191414	10/01/2011	NOMURA AMERICAS US RE LTD	GGY	MCO/I	OL	3,579,798,638			60,736,135	0	0	1,887,254,617	
00000	AA-3190762	10/01/1998	XL LIFE LTD	BMU	YRT/I	OL	499,532,331	0	0	7,975,201	0	0	0	0
00000	AA-3190762	01/01/2000	XL LIFE LTD	BMU	CO/I	XXXL	409,281	4,029	3,779	2,571	0	0	0	0
00000	AA-3190762	01/01/2000	XL LIFE LTD	BMU	CO/I	XXXL	810,571	6,329	5,796	4,327	0	0	0	0
00000	AA-3190762	03/03/2000	XL LIFE LTD	BMU	CO/I	XXXL	21,145,687	261,403	1,174,207	120,931	0	0	0	0
00000	AA-3190762	02/25/2002	XL LIFE LTD	BMU	CO/I	XXXL	54,388,953	470,604	450,878	53,754	0	0	0	0
00000	AA-3190762	02/25/2002	XL LIFE LTD	BMU	CO/I	XXXL	25,195,446	179,500	568,089	35,606	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							4,579,625,482	210,637,370	219,854,366	75,694,257	0	0	1,887,254,617	205,198,103
2199999. Total General Account - Unauthorized Non-Affiliates							5,319,333,048	222,667,921	234,339,579	77,331,648	0	0	1,887,254,617	205,198,103
2299999. Total General Account Unauthorized							5,319,333,048	222,667,921	234,339,579	77,331,648	0	0	1,887,254,617	205,198,103
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							13,695,599,409	298,861,503	309,247,250	109,633,764	53,886,079	62,528,437	3,087,474,158	205,606,584
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0

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	Domi-ciliary Juris-diction	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)							9,115,973,927	88,224,133	89,392,884	33,939,507	53,886,079	62,528,437	1,200,219,541	408,481
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							4,579,625,482	210,637,370	219,854,366	75,694,257	0	0	1,887,254,617	205,198,103
9999999 - Totals							13,695,599,409	298,861,503	309,247,250	109,633,764	53,886,079	62,528,437	3,087,474,158	205,606,584

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
60033	13-3758127	07/01/1981	AMERITAS LIFE INSURANCE CO of NY	NY	OTH/G	LTDI	269,059	41,531	17,357,715	19,696,473			
67369	59-1031071	06/29/1993	CIGNA HEALTH AND LIFE INSURANCE CO	CT	OTH/G	LTDI			197,972	251,871			197,972
80926	06-0893662	04/01/2000	SUN LIFE & HEALTH INS CO	MI	OTH/G	CMM			5,020,497	5,772,926			
0899999. General Account - Authorized U.S. Non-Affiliates							269,059	41,531	22,576,184	25,721,270	0	0	197,972
1099999. Total General Account - Authorized Non-Affiliates							269,059	41,531	22,576,184	25,721,270	0	0	197,972
1199999. Total General Account Authorized							269,059	41,531	22,576,184	25,721,270	0	0	197,972
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							269,059	41,531	22,576,184	25,721,270	0	0	197,972
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							269,059	41,531	22,576,184	25,721,270	0	0	197,972
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0
9999999 - Totals							269,059	41,531	22,576,184	25,721,270	0	0	197,972

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				0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
61395	87-0115120	01/01/1995	BENEFICIAL LIFE INS CO	3,736	22		3,758	0						0
80799	06-0641618	12/01/1976	CELTIC INS CO	555,615	0		555,615	0						0
68276	48-1024691	07/15/1999	EMPLOYERS REASSURANCE CORP	0	0		0	0		0				0
68276	48-1024691	10/08/1999	EMPLOYERS REASSURANCE CORP	1,394	37		1,431	0		1,431				1,431
68276	48-1024691	10/08/1999	EMPLOYERS REASSURANCE CORP	1,169	393,922		395,091	0		435,501				395,091
68276	48-1024691	02/25/2002	EMPLOYERS REASSURANCE CORP	24,298	1,460		25,758	0		25,757				25,757
65676	35-0472300	02/23/1970	LINCOLN NATIONAL LIFE INS CO	2,360	257		2,617	35,679	0005					2,617
65676	35-0472300	04/01/1984	LINCOLN NATIONAL LIFE INS CO	0	1,050		1,050	14,321	0005					1,050
65676	35-0472300	01/01/1999	LINCOLN NATIONAL LIFE INS CO	6,052,819	225,000		6,277,819			12,183,572				6,277,819
65676	35-0472300	11/01/1987	LINCOLN NATIONAL LIFE INS CO	0	141,261		141,261			141,262				141,261
67466	95-1079000	07/01/1992	PACIFIC LIFE INS CO	149,828	4,774		154,602	249,148	0002					154,602
67466	95-1079000	11/01/1997	PACIFIC LIFE INS CO	12,755	658		13,413	21,617	0002					13,413
67466	95-1079000	12/31/1997	PACIFIC LIFE INS CO	0	320,376		320,376	516,298	0002					320,376
67466	95-1079000	08/01/1998	PACIFIC LIFE INS CO	6,420	11,720		18,140	29,232	0002					18,140
67466	95-1079000	10/01/1998	PACIFIC LIFE INS CO	3,668	1,261		4,929	7,943	0002					4,929
67466	95-1079000	01/01/2000	PACIFIC LIFE INS CO	127,772	402,396		530,168	854,386	0002					530,168
67466	95-1079000	07/01/2002	PACIFIC LIFE INS CO	14,636	1,838		16,474	26,548	0002					16,474
67466	95-1079000	04/01/2005	PACIFIC LIFE INS CO	176,896	6,052		182,948	294,828	0002					182,948
64688	75-6020048	10/01/1998	SCOR GLOBAL LIFE AMER REINS CO	1,672	394,918		396,590	46,347	0001			1,280		47,627
64688	75-6020048	05/19/2008	SCOR GLOBAL LIFE AMER REINS CO	29,930	1,324		31,254	3,653	0001			6,035		9,688
86231	39-0989781	03/03/2000	TRANSAMERICA LIFE INS CO	1,949	145		2,094	0						0
86231	39-0989781	02/25/2002	TRANSAMERICA LIFE INS CO	2,570	530		3,100	0						0
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	7,389	710		8,099	0						0
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	333	106		439	0						0
86231	39-0989781	03/24/2003	TRANSAMERICA LIFE INS CO	1,187	150		1,337	0						0
86231	39-0989781	06/01/2005	TRANSAMERICA LIFE INS CO	1,995	803		2,798	0						0
66133	41-1760577	07/01/2000	WILTON REASSURANCE CO	0	0		0	0	0003					0
66133	41-1760577	09/01/2006	WILTON REASSURANCE CO	4,095,540	6,211		4,101,751	4,221,191	0003					4,101,751
66133	41-1760577	09/01/2006	WILTON REASSURANCE CO	754,620	2,152		756,772	778,809	0003					756,772
0899999. General Account - Life and Annuity U.S. Non-Affiliates				12,030,551	1,919,133	0	13,949,684	7,100,000	XXX	12,787,523	0	7,315	0	13,001,914
00000	AA-1460115	01/01/1996	ALEA EUROPE LTD	3,736	22		3,758	0						0
00000	AA-1320052	01/01/1996	CAISSE CENTRALE DE REASSURE	3,736	22		3,758	0						0
00000	AA-1340125	01/01/1996	HANNOVER RUCK SE	1,868	11		1,879	0						0
00000	AA-1340004	01/01/1996	R V VERSICHERUNG AG	3,736	22		3,758	0						0
00000	AA-1340015	10/01/1996	SCOR GLOBAL LIFE DEUTSCHLAND	7,471	44		7,515	0						0
00000	AA-3191414	10/01/2011	NOMURA AMERICAS US RE LTD	209,694,958		0	209,694,958				205,198,103			205,198,103
00000	AA-3191414	10/01/2011	NOMURA AMERICAS US RE LTD				0							0
00000	AA-3190762	10/01/1998	XL LIFE LTD	0	4,000,841		4,000,841	4,136,138	0004					4,000,841
00000	AA-3190762	01/01/2000	XL LIFE LTD	4,029	120		4,149	4,290	0004					4,149
00000	AA-3190762	01/01/2000	XL LIFE LTD	6,329	531		6,860	7,092	0004					6,860
00000	AA-3190762	03/03/2000	XL LIFE LTD	261,403	782,490		1,043,893	1,079,195	0004					1,043,893
00000	AA-3190762	02/25/2002	XL LIFE LTD	470,604	95,029		565,633	584,762	0004					565,633
00000	AA-3190762	02/25/2002	XL LIFE LTD	179,500	2,856		182,356	188,523	0004					182,356
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				210,637,370	4,881,988	0	215,519,358	6,000,000	XXX	0	205,198,103	0	0	211,001,835
1099999. Total General Account - Life and Annuity Non-Affiliates				222,667,921	6,801,121	0	229,469,042	13,100,000	XXX	12,787,523	205,198,103	7,315	0	224,003,749
1199999. Total General Account Life and Annuity				222,667,921	6,801,121	0	229,469,042	13,100,000	XXX	12,787,523	205,198,103	7,315	0	224,003,749
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
86231	39-0989781	01/01/1992	TRANSAMERICA LIFE INS CO		1,672		1,672	2,360						1,672
86231	39-0989781	01/01/1993	TRANSAMERICA LIFE INS CO		1,713		1,713	2,418						1,713
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO		355,576		355,576	501,964						355,576

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
86231	39-0989781	01/01/1995	TRANSAMERICA LIFE INS CO		231,154		231,154	326,319						231,154
86231	39-0989781	01/01/1996	TRANSAMERICA LIFE INS CO		451,647		451,647	637,587						451,647
86231	39-0989781	01/01/1997	TRANSAMERICA LIFE INS CO		60,444		60,444	85,328						60,444
86231	39-0989781	01/01/1999	TRANSAMERICA LIFE INS CO		40,418		40,418	57,058						40,418
1999999. General Account - Accident and Health U.S. Non-Affiliates				0	1,142,624	0	1,142,624	1,613,034	XXX	0	0	0	0	1,142,624
00000	AA-1340125	01/01/1992	HANNOVER RUECK SE		986		986	1,102						986
00000	AA-1340125	01/01/1993	HANNOVER RUECK SE		1,028		1,028	1,149						1,028
00000	AA-1340125	01/01/1994	HANNOVER RUECK SE		212,653		212,653	237,622						212,653
00000	AA-1340125	01/01/1995	HANNOVER RUECK SE		138,693		138,693	154,977						138,693
00000	AA-1126718	01/01/1994	LLOYD'S SYNDICATE NUMBER 718		0		0	0						0
00000	AA-1340015	01/01/1994	SCOR GLOBAL LIFE DEUTSCHLAND		142,230		142,230	176,367						142,230
00000	AA-1340015	01/01/1995	SCOR GLOBAL LIFE DEUTSCHLAND		92,461		92,461	114,653						92,461
00000	AA-1340015	01/01/1996	SCOR GLOBAL LIFE DEUTSCHLAND		193,563		193,563	240,021						193,563
00000	AA-1340015	01/01/1997	SCOR GLOBAL LIFE DEUTSCHLAND		36,266		36,266	44,970						36,266
00000	AA-1340015	01/01/1998	SCOR GLOBAL LIFE DEUTSCHLAND		5,560		5,560	6,894						5,560
00000	AA-1340015	01/01/1999	SCOR GLOBAL LIFE DEUTSCHLAND		60,626		60,626	75,178						60,626
00000	AA-1560058	01/01/1992	SCOR GLOBAL LIFE CANADA BRANCH		1,644		1,644	1,706						1,644
00000	AA-1560058	01/01/1993	SCOR GLOBAL LIFE CANADA BRANCH		1,713		1,713	1,778						1,713
00000	AA-1560058	01/01/1994	SCOR GLOBAL LIFE CANADA BRANCH		354,422		354,422	367,824						354,422
00000	AA-1560058	01/01/1995	SCOR GLOBAL LIFE CANADA BRANCH		231,160		231,160	239,901						231,160
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				0	1,473,005	0	1,473,005	1,664,142	XXX	0	0	0	0	1,473,005
2199999. Total General Account - Accident and Health Non-Affiliates				0	2,615,629	0	2,615,629	3,277,176	XXX	0	0	0	0	2,615,629
2299999. Total General Account Accident and Health				0	2,615,629	0	2,615,629	3,277,176	XXX	0	0	0	0	2,615,629
2399999. Total General Account				222,667,921	9,416,750	0	232,084,671	16,377,176	XXX	12,787,523	205,198,103	7,315	0	226,619,378
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				12,030,551	3,061,757	0	15,092,308	8,713,034	XXX	12,787,523	0	7,315	0	14,144,538
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				210,637,370	6,354,993	0	216,992,363	7,664,142	XXX	0	205,198,103	0	0	212,474,840
9999999 - Totals				222,667,921	9,416,750	0	232,084,671	16,377,176	XXX	12,787,523	205,198,103	7,315	0	226,619,378

(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	21202719	JP MORGAN CHASE BANK, N.A.	50,000
0002	1	26009917	ANZ BANKING GROUP	2,000,000
0003	1	53000219	WELLS FARGO BANK, NA	5,000,000
0004	1	26009632	Bank of Tokyo-Mitsubishi	6,000,000
0005	1	26009593	BANK OF AMERICA	50,000
0006	1	21000089	CITIBANK	1,613,034
0007	1	026009920	NATIXIS New York Branch	611,210
0008	1	026007689	BNP PARIBAS	658,083
0009	1	026007689	BNP PARIBAS	394,849

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	109,903	126,824	147,749	154,696	163,671
2.	Commissions and reinsurance expense allowances	13,816	13,795	13,396	13,312	13,512
3.	Contract claims	198,317	270,350	252,970	292,859	257,977
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(209,653)	(218,559)	(220,371)	(254,682)	(247,110)
7.	Increase in aggregate reserve for life and accident and health contracts		0	1,247	(13,596)	(11,572)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	1,201	0	1,406	1,328	1,213
9.	Aggregate reserves for life and accident and health contracts	321,479	0	17,778	371,625	385,201
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	22,452	19,390	25,227	33,887	27,297
12.	Amounts recoverable on reinsurance	6,376	8,043	9,045	6,838	18,603
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due		0	0	0	1
16.	Unauthorized reinsurance offset	5,465	11,700	5,671	560	2,443
17.	Offset for reinsurance with Certified Reinsurers		0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	205,198	207,344	222,533	231,288	244,049
19.	Letters of credit (L)	16,377	19,400	22,202	27,307	21,238
20.	Trust agreements (T)	12,788	26,833	23,082	21,599	23,206
21.	Other (O)	7	0	0	0	(67)
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust		0	0	0	0
23.	Funds deposited by and withheld from (F)		0	0	0	0
24.	Letters of credit (L)		0	0	0	0
25.	Trust agreements (T)		0	0	0	0
26.	Other (O)		0	0	0	0

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)	10,945,249,117		10,945,249,117
2.	Reinsurance (Line 16)	6,600,967	(6,600,967)	0
3.	Premiums and considerations (Line 15)	63,697,117	1,201,347	64,898,464
4.	Net credit for ceded reinsurance	XXX	343,865,707	343,865,707
5.	All other admitted assets (balance)	227,673,370		227,673,370
6.	Total assets excluding Separate Accounts (Line 26)	11,243,220,571	338,466,087	11,581,686,658
7.	Separate Account assets (Line 27)	2,771,231,783		2,771,231,783
8.	Total assets (Line 28)	14,014,452,354	338,466,087	14,352,918,441
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	9,639,614,858	321,479,311	9,961,094,169
10.	Liability for deposit-type contracts (Line 3)	402,101,849		402,101,849
11.	Claim reserves (Line 4)	183,114,829	22,452,069	205,566,898
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	95,367,232		95,367,232
13.	Premium & annuity considerations received in advance (Line 8)	2,018,957		2,018,957
14.	Other contract liabilities (Line 9)	137,117,988		137,117,988
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	5,465,293	(5,465,293)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	205,811,194		205,811,194
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	196,229,818		196,229,818
20.	Total liabilities excluding Separate Accounts (Line 26)	10,866,842,018	338,466,087	11,205,308,105
21.	Separate Account liabilities (Line 27)	2,771,231,782		2,771,231,782
22.	Total liabilities (Line 28)	13,638,073,800	338,466,087	13,976,539,887
23.	Capital & surplus (Line 38)	376,378,554	XXX	376,378,554
24.	Total liabilities, capital & surplus (Line 39)	14,014,452,354	338,466,087	14,352,918,441
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	321,479,311		
26.	Claim reserves	22,452,069		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	6,600,967		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	350,532,347		
34.	Premiums and considerations	1,201,347		
35.	Reinsurance in unauthorized companies	5,465,293		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	6,666,640		
41.	Total net credit for ceded reinsurance	343,865,707		

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	1,940,838		7,901		1,948,738	
2. Alaska	AK	L	202,191	160			202,351	
3. Arizona	AZ	L	3,583,701	98,699	8,852		3,691,252	
4. Arkansas	AR	L	814,891		488		815,379	
5. California	CA	L	16,591,765	100,469	38,681		16,730,914	
6. Colorado	CO	L	3,353,006	10,815	3,533		3,367,355	
7. Connecticut	CT	L	8,193,524	303,659	6,669		8,503,853	
8. Delaware	DE	L	817,179	3,469			820,648	
9. District of Columbia	DC	L	460,911				460,911	
10. Florida	FL	L	16,237,724	191,981	13,565		16,443,269	
11. Georgia	GA	L	5,187,627	39,834	1,569		5,229,030	
12. Hawaii	HI	L	251,776		573		252,348	
13. Idaho	ID	L	297,551				297,551	
14. Illinois	IL	L	9,309,860	143,781	6,630		9,460,271	
15. Indiana	IN	L	2,866,679	23,968	5,193		2,895,841	
16. Iowa	IA	L	1,653,906		2,061		1,655,967	
17. Kansas	KS	L	1,455,734		511		1,456,245	
18. Kentucky	KY	L	2,850,752	63,064	1,711		2,915,526	
19. Louisiana	LA	L	2,988,695	57,849	8,309		3,054,853	
20. Maine	ME	L	962,332	927			963,259	
21. Maryland	MD	L	3,804,360	335,790	16,563		4,156,713	
22. Massachusetts	MA	L	10,543,039	115,550	7,734		10,666,323	
23. Michigan	MI	L	15,776,708	56,383	6,277		15,839,368	
24. Minnesota	MN	L	22,072,973	40,990			22,113,964	
25. Mississippi	MS	L	1,232,258	7,360	5,396		1,245,013	
26. Missouri	MO	L	6,191,384	34,330	6,571		6,232,285	
27. Montana	MT	L	224,082				224,082	
28. Nebraska	NE	L	1,189,131	40,626			1,229,757	
29. Nevada	NV	L	792,806				792,806	
30. New Hampshire	NH	L	1,982,936	4,763	2,878		1,990,577	
31. New Jersey	NJ	L	17,530,959	204,842	12,333		17,748,134	
32. New Mexico	NM	L	830,548				830,548	
33. New York	NY	L	54,206,544	4,569,801	65,869		58,842,215	
34. North Carolina	NC	L	7,261,009	27,370	5,263		7,293,642	
35. North Dakota	ND	L	202,798				202,798	
36. Ohio	OH	L	9,566,634	243,727	11,777		9,822,138	
37. Oklahoma	OK	L	1,999,773				1,999,773	
38. Oregon	OR	L	3,322,572	32,847	860		3,356,279	
39. Pennsylvania	PA	L	11,939,862	421,307	7,018		12,368,188	
40. Rhode Island	RI	L	2,079,050	587			2,079,637	
41. South Carolina	SC	L	2,492,273	12,280	1,459		2,506,012	
42. South Dakota	SD	L	384,275	1,200			385,475	
43. Tennessee	TN	L	2,275,807	31,000	325		2,307,132	
44. Texas	TX	L	10,873,198	34,048	6,149		10,913,395	
45. Utah	UT	L	2,669,229		1,930		2,671,159	
46. Vermont	VT	L	396,030	225	464		396,719	
47. Virginia	VA	L	4,913,337	22,541	6,798		4,942,676	
48. Washington	WA	L	2,845,348	26,632	1,305		2,873,285	
49. West Virginia	WV	L	529,768	7,379			537,147	
50. Wisconsin	WI	L	1,629,448	7,472			1,636,920	
51. Wyoming	WY	L	97,708				97,708	
52. American Samoa	AS	N					0	
53. Guam	GU	N	519				519	
54. Puerto Rico	PR	L	248,532				248,532	
55. U.S. Virgin Islands	VI	L	4,757				4,757	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N	88,907				88,907	
58. Aggregate Other Alien	OT	XXX	720,539	6,000	0	0	726,539	0
59. Subtotal		XXX	282,939,743	7,323,727	273,216	0	290,536,686	0
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	69,860,372				69,860,372	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	2,802,117				2,802,117	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	355,602,232	7,323,727	273,216	0	363,199,175	0
96. Plus reinsurance assumed		XXX	32,101,657				32,101,657	
97 Totals (All Business)		XXX	387,703,889	7,323,727	273,216	0	395,300,832	0
98. Less reinsurance ceded		XXX	40,063,338	315,615	272,931		40,651,884	
99. Totals (All Business) less Reinsurance Ceded		XXX	347,640,551	7,008,112	(c) 285	0	354,648,948	0
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	720,539	6,000			726,539	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	720,539	6,000	0	0	726,539	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 4

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

The Company utilizes different administrative systems that use Owner's Resident State to allocate all insurance premiums and annuity considerations.

(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	1,940,838	0			0	1,940,838
2. Alaska	AK	202,191	160			0	202,351
3. Arizona	AZ	3,583,701	98,699			0	3,682,400
4. Arkansas	AR	814,891	0			0	814,891
5. California	CA	16,591,765	100,469			0	16,692,234
6. Colorado	CO	3,353,006	10,815			0	3,363,821
7. Connecticut	CT	8,193,524	303,659			0	8,497,183
8. Delaware	DE	817,179	3,469			0	820,648
9. District of Columbia	DC	460,911	0			0	460,911
10. Florida	FL	16,237,724	191,981			0	16,429,705
11. Georgia	GA	5,187,627	39,834			0	5,227,461
12. Hawaii	HI	251,776	0			0	251,776
13. Idaho	ID	297,551	0			0	297,551
14. Illinois	IL	9,309,860	143,781			0	9,453,641
15. Indiana	IN	2,866,679	23,968			0	2,890,648
16. Iowa	IA	1,653,906	0			0	1,653,906
17. Kansas	KS	1,455,734	0			0	1,455,734
18. Kentucky	KY	2,850,752	63,064			0	2,913,816
19. Louisiana	LA	2,988,695	57,849			0	3,046,544
20. Maine	ME	962,332	927			0	963,259
21. Maryland	MD	3,804,360	335,790			0	4,140,150
22. Massachusetts	MA	10,543,039	115,550			0	10,658,589
23. Michigan	MI	15,776,708	56,383			0	15,833,091
24. Minnesota	MN	22,072,973	40,990			0	22,113,964
25. Mississippi	MS	1,232,258	7,360			0	1,239,618
26. Missouri	MO	6,191,384	34,330			0	6,225,714
27. Montana	MT	224,082	0			0	224,082
28. Nebraska	NE	1,189,131	40,626			0	1,229,757
29. Nevada	NV	792,806	0			0	792,806
30. New Hampshire	NH	1,982,936	4,763			0	1,987,699
31. New Jersey	NJ	17,530,959	204,842			0	17,735,800
32. New Mexico	NM	830,548	0			0	830,548
33. New York	NY	54,206,544	4,569,801			0	58,776,345
34. North Carolina	NC	7,261,009	27,370			0	7,288,379
35. North Dakota	ND	202,798	0			0	202,798
36. Ohio	OH	9,566,634	243,727			0	9,810,361
37. Oklahoma	OK	1,999,773	0			0	1,999,773
38. Oregon	OR	3,322,572	32,847			0	3,355,419
39. Pennsylvania	PA	11,939,862	421,307			0	12,361,170
40. Rhode Island	RI	2,079,050	587			0	2,079,637
41. South Carolina	SC	2,492,273	12,280			0	2,504,553
42. South Dakota	SD	384,275	1,200			0	385,475
43. Tennessee	TN	2,275,807	31,000			0	2,306,807
44. Texas	TX	10,873,198	34,048			0	10,907,246
45. Utah	UT	2,669,229	0			0	2,669,229
46. Vermont	VT	396,030	225			0	396,255
47. Virginia	VA	4,913,337	22,541			0	4,935,879
48. Washington	WA	2,845,348	26,632			0	2,871,980
49. West Virginia	WV	529,768	7,379			0	537,147
50. Wisconsin	WI	1,629,448	7,472			0	1,636,920
51. Wyoming	WY	97,708	0			0	97,708
52. American Samoa	AS	0	0			0	0
53. Guam	GU	519	0			0	519
54. Puerto Rico	PR	248,532	0			0	248,532
55. U.S. Virgin Islands	VI	4,757	0			0	4,757
56. Northern Mariana Islands	MP	0	0			0	0
57. Canada	CAN	88,907	0			0	88,907
58. Aggregate Other Alien	OT	720,539	6,000			0	726,539
59. Total		282,939,743	7,323,727	0	0	0	290,263,470

Schedule Y – Information Concerning Activities of Insurer
Members of a Holding Company Group
Part 1 Organizational Chart

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik (sole member of GGCOF Management, LLC)					
GGCOF Management, LLC	DE		46-4477754	David Dominik	100
Golden Gate Private Equity, Inc.	DE		94-3361271	GGCOF Management, LLC	100
GGC Fund III[1]	CYM				100[2]
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau UK Ltd.	GBR		98-1269725	NRH, L.P.	100
Nassau Cayman Ltd.	CYM		N/A	Nassau UK Ltd.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P.[3]	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		81-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
NCA Realty Partners LLC	DE		87-3252226	Nassau CorAmerica LLC	100
NCA Realty Partners GP I LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP I LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica LLC	
Nassau Corporate Credit LLC	DE		35-2586068	Nassau Asset Management LLC	100

[1] "GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
[2] Percentage represents the aggregate ownership among the GGC Fund III entities.
[3] Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
NCC CLO Manager LLC	DE		N/A	Nassau Corporate Credit LLC	100
NCC Management LLC	DE		82-4813430	Nassau Corporate Credit LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau Corporate Credit LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau Corporate Credit LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Master Fund LP	CYM		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	CYM		98-1476251	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau Corporate Credit LLC	
Nassau NCC Blocker (UK) Ltd.	CYM			Nassau Corporate Credit LLC	100
NCC Management (UK) Ltd.	GBR			Nassau Corporate Credit LLC	100
Nassau Corporate Credit (UK) LLP	GBR			Nassau NCC Blocker (UK) Ltd.	99[4]
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
Nassau BPC Holdings LLC	DE		87-3194014	Nassau Asset Management LLC	Contract
Nassau Distribution Holdco, LLC	DE		87-2341733	Nassau Financial Group, L.P.	100
NSRE Saybrus Holdings, LLC	DE		81-3180396	Nassau Financial Group, L.P.	100
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
Nassau Re/Imagine LLC	DE			Nassau Insurance Group Holdings, L.P.	100
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	Nassau Life and Annuity Company	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies of New York	56[5]
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies of New York	54.34[6]
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73[7]
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
Foresters Financial Holding Company, Inc.	DE		13-2608329	Nassau Life Insurance Company	100

[4] NCC Management (UK) Ltd. owns 1%
[5] Current and former employees of The Nassau Companies of New York and its affiliates own 40.25%.
[6] Current and former employees of The Nassau Companies of New York and its affiliates own 42.88%.
[7] PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
Nassau Cayman Brac Holding Company	DE		83-1443085	Nassau Insurance Group Holdings, L.P.	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract
GGC Opportunity Fund Entities[8]	CYM			GGC Opportunity Fund Management, L.P.	Contract
Financial American Holdings Corporation	DE		27-2822251	GGC Opportunity Fund Entities[9]	87.6[10]
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0[11]
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valutrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG Lender Services of Louisiana, LLC	LA		86-3788188	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC[12]	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC[13]	49.0
WFG National Title Insurance Company	SC	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc.[14]	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company[15]	10.0
Williston Enterprise Solutions & Technology, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100

[8] The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).

[9] Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

[10] Three individuals own 12.37%. No one individual owns more than 10%.

[11] Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

[12] Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.

[13] WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

[14] WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

[15] Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40%[16]
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
19th Street Palm Harbor LLC	DE		32-0642679	Williston Financial Group LLC	100
Vorto, LLC	DE		36-4825366	GGC Opportunity Fund Entities	100
LoHi Logistics Holdings, LLC	DE		85-1719300	Vorto, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	95.5
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Fifth Floor Freight Holdings, LLC	DE		86-1570396	Vorto, LLC	100
Fifth Floor Freight, LLC	DE		86-1571282	Fifth Floor Freight Holdings, LLC	100
Bihar Risk Retention Group LLC	SC		87-3377386	Fifth Floor Freight, LLC	98
Candlestick Freight Holdings, LLC	DE		87-1376141	Vorto, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	Vorto, LLC	100
Canary Freight Holdings, LLC	DE		87-1350347	Vorto, LLC	100
Canary Freight, LLC	DE		87-1350510	Canary Freight Holdings, LLC	100
Truck Fuel Finance, LLC	DE		86-3276000	Vorto, LLC	100
Clarksburg Freight Holdings, LLC	DE		87-0932704	Vorto, LLC	100
Clarksburg Freight, LLC	DE		87-0932884	Clarksburg Freight Holdings, LLC	100
Snowshoe Mountain Freight Holdings, LLC	DE		87-0966101	Vorto, LLC	100
Snowshoe Mountain Freight, LLC	DE		87-0966556	Snowshoe Mountain Freight Holdings, LLC	100
PHL Holdings, LLC	DE			GGC Fund III[17]	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc.	CT		84-3620646	PHL Variable Insurance Company	100
Palisado Re, Inc.	CT		87-3539448	PHL Variable Insurance Company	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100
Magni Re Ltd.	CYM			Westgate Delaware LLC	100

[16] Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

[17] GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4736	GGC Group		06-1599088		1129033		The Nassau Companies of New York	DE	UDP	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						DSM Sands LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-3502154				Nassau CLO SPV-I LLC	DE	NIA	The Nassau Companies of New York	Ownership	56.000	David Dominik		1
4736	GGC Group	67814	06-0493340		1159567		Nassau Life Insurance Company	NY	RE	The Nassau Companies of New York	Ownership	100.000	David Dominik & GGCOF Management LLC		
4736	GGC Group		06-1065485				PM Holdings, Inc.	CT	DS	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		27-1619945		1482939		1851 Securities, Inc.	DE	NIA	NSRE BD Holdco LLC	Ownership	100.000	David Dominik		
4736	GGC Group		06-0860167				Phoenix Founders, Inc.	CT	DS	PM Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group	93548	06-1045829		1031223		PHL Variable Insurance Company	CT	IA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group	93734	43-1240953		13118221		Nassau Life and Annuity Company	CT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Opportunity Fund Management GP, Ltd.	CYM	UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors				
4736	GGC Group		98-0546997				GGC Opportunity Fund Management, L.P.	CYM	UIP	GGC Opportunity Fund Management, GP, Ltd.	Contract		GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group						GGC Opportunity Fund Entities	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management GP, Ltd.		2
4736	GGC Group		27-2822251				Financial American Holdings Corporation	DE	NIA	GGC Opportunity Fund Entities	Ownership	87.600	GGC Opportunity Fund Management GP, Ltd.		3
4736	GGC Group		27-1434376				Williston Holdings LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd		4
4736	GGC Group		27-1434397				Williston Financial Group LLC	DE	NIA	Williston Holdings LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-3972891				Valutrust Solutions, LLC	KS	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-5836762				WFG Lender Services, LLC	MN	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0936767				WFG Lender Services, LLC	AL	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0766075				WFG Lender Services, LLC	AR	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-4627021				WFG Lender Services, LLC	TX	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-8801713				WFGLS Title Agency of Utah, LLC	UT	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-0890944				WFG National Title Company of Texas, LLC	TX	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	51.000	GGC Opportunity Fund Management GP, Ltd		5
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	Newmark Homes Houston, LLC	Ownership	49.000	Unknown (not affiliated with the GGC Group)		6
4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	SC	IA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-0522240				WFG National Title Company of Washington, LLC	WA	NIA	WFG National Title Insurance Company	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	WFG National Title Insurance Company	Ownership	10.000	GGC Opportunity Fund Management GP, Ltd		7
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	Kachemak Bay Title Agency, Inc.	Ownership	90.000	Unknown (not affiliated with the GGC Group)		8
4736	GGC Group		45-2654474				Williston Enterprise Solutions & Technology, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0268853				ITC Holdings, Inc.	CA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		95-3621359				WFG National Title Company of California	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		38-4008723				WFG National Title Company of Clark County WA, LLC	WA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4736	GGC Group		46-4477754				GGCOF Management, LLC	DE	NIA	David Dominik	Ownership	100.000	David Dominik		
4736	GGC Group		94-3361271				Golden Gate Private Equity, Inc.	DE	NIA	GGCOF Management, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Fund III	CYM	NIA		Ownership	100.000			910
4736	GGC Group		98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
4736	GGC Group		98-1269725				Nassau UK Ltd.	GBR	NIA	NRH, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Cayman Ltd.	CYM	NIA	Nassau UK Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Re (Cayman) Ltd.	CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik		11
4736	GGC Group						Magni Re Ltd.	CYM	IA	NRH, L.P.	Contract		David Dominik		
4736	GGC Group		47-5299012				Nassau Insurance Group Holdings GP, LLC	DE	UIP	Nassau Financial Group, GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group		38-3981572				Nassau Insurance Group Holdings, L.P.	DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik		
4736	GGC Group		47-5128985				The Nassau Companies	DE	UIP	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	KS	IA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		47-3724102				Nassau Reinsurance LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		83-2726475				NSRE BD Holdco LLC	DE	NIA	Nassau Reinsurance LLC	Ownership	100.000	David Dominik		
4736	GGC Group		81-0773412				Nassau Asset Management LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica Loan Company LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		46-3781541				Nassau CorAmerica Advisors LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		35-2586068				Nassau Corporate Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NCC CLO Manager LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-4813430				NCC Management LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-1443085				Nassau Cayman Brac Holding Company	DE	NIA	Nassau Insurance Group Holdings, LP	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau TRF SPV Ltd.	CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421610				Nassau Financial Group GP Ltd.	CYM	UIP	Individuals	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421752				Nassau Financial Group, L.P.	CYM	NIA	Nassau Financial Group GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						PHL Delaware LLC	DE	NIA	PHL Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2559102				Nassau Alternative Investments LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2636471				Nassau Private Credit LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2670988				Nassau Private Credit Onshore Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group						Nassau Private Credit Master Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		98-1476251				Nassau Private Credit Offshore Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		83-1785900				Nassau CLO SPV-II LLC	DE	NIA	The Nassau Companies of New York	Ownership	54.340	David Dominik		12
4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		13
4736	GGC Group		84-2253380				NPC SGP LLC	DE	NIA	Nassau Corporate Credit LLC	Contract		David Dominik		
4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	VT	IA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		84-3366256				NAMCO Services LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2511417				Nassau 2019 CFO Fund LLC	DE	NIA	Nassau 2019 CFO LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Westgate Delaware LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		84-3945103				Sunrise Re, Inc.	VT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		84-3620646				Concord Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		98-1472055				GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik		
4736	GGC Group		85-1213894				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		14
4736	GGC Group						Nassau NCC Blocker (UK) Ltd.	CYM	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NCC Management (UK) Ltd.	GBR	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Corporate Credit (UK) LLP	GBR	NIA	Nassau NCC Blocker (UK) Ltd.	Ownership	99.000	David Dominik		15

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4736	GGC Group						Nassau Re/Imagine LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		13-2608329				Foresters Financial Holding Company	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		32-0642679				19th Street Palm Harbor LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-2341733				Nassau Distribution Holdco, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		36-4825366				Vorto LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719300				LoHi Logistics Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719312				LoHi Logistics, LLC	DE	NIA	LoHi Logistics Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4188478				Vorto Operations, LLC	DE	NIA	Vorto, LLC	Ownership	95.500	David Dominik		
4736	GGC Group		85-4142584				Vorto Operations Holdings, Inc	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4142584				Fifth Floor Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-1570396				Fifth Floor Freight, LLC	DE	NIA	Fifth Floor Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3377389				Bihar Risk Retention Group LLC	SC	NIA	Fifth Floor Freight, LLC	Ownership	98.000	David Dominik		
4736	GGC Group		87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1376559				Candlestick Freight, LLC	DE	NIA	Candlestick Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1350347				Canary Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1350510				Canary Freight, LLC	DE	NIA	Canary Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-3276000				Truck Fuel Finance, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0932704				Clarksburg Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0932884				Clarksburg Freight, LLC	DE	NIA	Clarksburg Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0966101				Snowshoe Mountain Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0966556				Snowshoe Mountain Freight, LLC	DE	NIA	Snowshoe Moutain Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		16
4736	GGC Group		87-3539448				Palisado Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		87-4074805				NCA Realty Partners GP I LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-4074125				NCA Realty Fund I LP	DE	NIA	NCA Realty Partners GP I LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3327045				NCARP SGP LLC	DE	NIA	Nassau CorAmerica LLC	Ownership		David Dominik		
4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership		David Dominik		

Asterisk	Explanation
1	Current and former employees of The Nassau Companies of New York and its affiliates own 44.00%.
2	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
3	Three individuals own 12.37%. No one individual owns more than 10%.
4	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
5	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
6	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
7	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
8	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC
9	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
10	Percentage represents the aggregate ownership among the GGC Fund III entities.
11	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
12	Current and former employees of The Nassau Companies of New York. and its affiliates own 42.88%.
13	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
14	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
15	NCC Management (UK) Ltd. owns 1%
16	GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
93734	43-1240953	Nassau Life and Annuity Company		150,000,000			(106,338,931)	(719,517,762)			(675,856,693)	(1,730,149,002)
	84-3620646	Concord Re, Inc.					(47,715,685)	(3,690,342)			(51,406,027)	1,594,938,375
93548	06-1045829	PHL Variable Insurance Company					(26,390,638)	90,771,063		14,120,904	78,501,329	(1,676,018,265)
	84-3945103	Sunrise Re, Inc.		8,773,912			(185,637)	560,744,475			569,332,750	1,544,522,128
	06-1599088	The Nassau Companies of New York	20,000,000				172,853,841				192,853,841	
16585	83-4356685	Lynbrook Re, Inc.					(150,492)	13,578,029			13,427,537	185,626,874
	81-0773412	Nassau Asset Management LLC					41,218,730				41,218,730	
68284	48-0557726	Nassau Life Insurance Company of Kansas					(3,836,471)	(330,034)			(4,166,505)	
	27-0671327	Saybrus Partners, Inc.					7,266,527				7,266,527	
67814	06-0493340	Nassau Life Insurance Company	(20,000,000)				(36,716,661)	(26,344,080)			(83,060,741)	81,079,890
		Palisado Re, Inc.		30,250,000			(4,583)	56,771,151			87,016,568	
		PHL Delaware LLC		(30,250,000)							(30,250,000)	
	47-5128985	The Nassau Companies		(158,773,912)							(158,773,912)	
		DSM Sands, LLC								(14,120,904)	(14,120,904)	
		Nassau Re (Cayman) Ltd.						28,153,950			28,153,950	
		Magni Re Ltd.				656,184		(136,450)			519,734	
		Westgate Delaware LLC				(656,184)					(656,184)	
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Nassau Life and Annuity Company	The Nassau Companies	100.000	NO	David Dominik	GGC Group	100.000	NO
Lynbrook Re, Inc	Nassau Life and Annuity Company	100.000	NO	David Dominik	GGC Group	100.000	NO
Nassau Life Insurance Company of Kansas	Nassau Life and Annuity Company	100.000	NO	David Dominik	GGC Group	100.000	NO
Sunrise Re, Inc.	The Nassau Companies	100.000	NO	David Dominik	GGC Group	100.000	NO
Nassau Life Insurance Company	The Nassau Companies of New York	100.000	NO	David Dominik	GGC Group	100.000	NO
WFG National Title Insurance Company	Williston Financial Group LLC	100.000	NO	David Dominik	GGC Group	100.000	NO
Bihar Risk Retention Group LLC	Fifth Floor Freight, LLC	100.000	NO	David Dominik	GGC Group	100.000	NO
PHL Variable Insurance Company	PHL Holdings, LLC	100.000	NO	David Dominik	GGC Group	100.000	NO
Concord Re, Inc	PHL Variable Insurance Company	100.000	NO	David Dominik	GGC Group	100.000	NO
Palisado Re, inc.	PHL Variable Insurance Company	100.000	NO	David Dominik	GGC Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

10. The data for this supplement is not required to be filed.
11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
19. The data for this supplement is not required to be filed.
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35. The data for this supplement is not required to be filed.
37. The data for this supplement is not required to be filed.
38. The data for this supplement is not required to be filed.
40. The data for this supplement is not required to be filed.
41. The data for this supplement is not required to be filed.
42. The data for this supplement is not required to be filed.
46. The data for this supplement is not required to be filed.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



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



12. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



35. Health Care Receivables Supplement [Document Identifier 470]



37. Long-Term Care Experience Reporting Forms [Document Identifier 306]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid Expense			0	0
2505.	Leasehold Improvements			0	0
2506.	Interest Maintenance Reserves			0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Merger adjustment		0
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	0

Additional Write-ins for Liabilities Line 31

		1 Current Year	2 Prior Year
3104.			0
3105.			0
3197.	Summary of remaining write-ins for Line 31 from overflow page	0	0

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Merger adjustments		(4,097,715)
5305.	Miscellaneous aggregate write ins	167,559	0
5397.	Summary of remaining write-ins for Line 53 from overflow page	167,559	(4,097,715)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	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
2704.	0											
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	375,468,186	3.429	375,468,186	0	375,468,186	3.430
1.02 All other governments	102,824,962	0.939	102,824,962	0	102,824,962	0.939
1.03 U.S. states, territories and possessions, etc. guaranteed	29,107,249	0.266	29,107,249	0	29,107,249	0.266
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	74,793,467	0.683	74,793,467	0	74,793,467	0.683
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	550,898,968	5.031	550,898,968	0	550,898,968	5.033
1.06 Industrial and miscellaneous	5,855,597,799	53.479	5,855,597,799	0	5,855,597,799	53.499
1.07 Hybrid securities	136,111,168	1.243	136,111,168	0	136,111,168	1.244
1.08 Parent, subsidiaries and affiliates	35,600,218	0.325	35,600,218	0	35,600,218	0.325
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated Bank loans	456,663	0.004	456,663	0	456,663	0.004
1.11 Total long-term bonds	7,160,858,680	65.400	7,160,858,680	0	7,160,858,680	65.424
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	54,060,762	0.494	54,060,762	0	54,060,762	0.494
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	54,060,762	0.494	54,060,762	0	54,060,762	0.494
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,770,781	0.016	1,770,781	0	1,770,781	0.016
3.02 Industrial and miscellaneous Other (Unaffiliated)	32,438,703	0.296	32,438,703	0	32,438,703	0.296
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	34,209,484	0.312	34,209,484	0	34,209,484	0.313
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	570,416,261	5.210	570,416,261	0	570,416,261	5.212
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	(1,489,081)	(0.014)	(1,489,081)		(1,489,081)	(0.014)
4.06 Total mortgage loans	568,927,180	5.196	568,927,180	0	568,927,180	5.198
5. Real estate (Schedule A):						
5.01 Properties occupied by company	29,164,214	0.266	29,164,214		29,164,214	0.266
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	29,164,214	0.266	29,164,214	0	29,164,214	0.266
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	73,224,251	0.669	73,224,251		73,224,251	0.669
6.02 Cash equivalents (Schedule E, Part 2)	32,595	0.000	32,594		32,594	0.000
6.03 Short-term investments (Schedule DA)	1,900,000	0.017	1,900,000		1,900,000	0.017
6.04 Total cash, cash equivalents and short-term investments	75,156,846	0.686	75,156,845	0	75,156,845	0.687
7. Contract loans	2,496,494,497	22.800	2,496,494,497		2,496,494,497	22.809
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	480,244,266	4.386	476,135,556		476,135,556	4.350
10. Receivables for securities	50,241,898	0.459	50,241,898		50,241,898	0.459
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	10,949,357,827	100.000	10,945,249,115	0	10,945,249,115	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		31,540,175
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	267,053	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	267,053
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
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	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,643,014	
	8.2 Totals, Part 3, Column 9		2,643,014
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		29,164,214
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		29,164,214

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		500,461,061
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	105,804,886	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	105,804,886
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		3,501
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		35,372,995
8.	Deduct amortization of premium and mortgage interest points and commitment fees		480,193
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		570,416,261
12.	Total valuation allowance		(1,489,081)
13.	Subtotal (Line 11 plus 12)		568,927,179
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		568,927,179

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		425,703,759
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	49,333,550	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	42,184,066	91,517,616
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		8,687
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	15,151,995	
	5.2 Totals, Part 3, Column 9	(2,130,288)	13,021,707
6.	Total gain (loss) on disposals, Part 3, Column 19		37,892
7.	Deduct amounts received on disposals, Part 3, Column 16		39,978,271
8.	Deduct amortization of premium and depreciation		161,409
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	9,905,714	
	10.2 Totals, Part 3, Column 11	0	9,905,714
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		480,244,266
12.	Deduct total nonadmitted amounts		4,108,710
13.	Statement value at end of current period (Line 11 minus Line 12)		476,135,556

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,516,095,200
2.	Cost of bonds and stocks acquired, Part 3, Column 7		963,078,103
3.	Accrual of discount		12,709,031
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(583,494)	
	4.2. Part 2, Section 1, Column 15	2,814,528	
	4.3. Part 2, Section 2, Column 13	(4,779,972)	
	4.4. Part 4, Column 11	(9,751,087)	(12,300,025)
5.	Total gain (loss) on disposals, Part 4, Column 19		36,686,669
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,231,866,944
7.	Deduct amortization of premium		20,964,091
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	46,319	
	8.2. Part 2, Section 1, Column 19	(92,912)	
	8.3. Part 2, Section 2, Column 16	(1,919)	
	8.4. Part 4, Column 15	0	(48,512)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	7,180,939	
	9.2. Part 2, Section 1, Column 17	1,821,158	
	9.3. Part 2, Section 2, Column 14	1,714,296	
	9.4. Part 4, Column 13	6,475,739	17,192,132
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		2,931,635
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,249,128,933
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		7,249,128,933

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	375,468,186	353,744,281	378,634,440	375,750,524
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	102,824,962	110,796,205	102,590,696	102,465,000
	4.	Totals	478,293,148	464,540,485	481,225,137	478,215,524
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	29,107,249	33,989,958	30,052,320	23,550,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	74,793,467	86,909,828	74,351,686	80,044,374
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	550,898,968	605,748,789	552,111,405	541,382,453
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	4,902,078,907	5,420,351,769	4,915,414,989	4,911,501,349
	9.	Canada	135,856,437	149,445,895	136,430,971	130,714,175
	10.	Other Countries	954,230,286	1,010,671,901	960,712,699	960,529,321
	11.	Totals	5,992,165,630	6,580,469,565	6,012,558,658	6,002,744,846
Parent, Subsidiaries and Affiliates	12.	Totals	35,600,218	36,429,981	34,441,132	49,277,650
	13.	Total Bonds	7,160,858,680	7,808,088,608	7,184,740,338	7,175,214,846
PREFERRED STOCKS	14.	United States	54,060,762	55,400,597	51,273,259	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	54,060,762	55,400,597	51,273,259	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	54,060,762	55,400,597	51,273,259	
COMMON STOCKS	20.	United States	28,859,483	28,859,483	19,333,629	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	5,350,001	5,350,001	4,778,760	
	22.	Other Countries				
	23.	Totals	34,209,484	34,209,484	24,112,389	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	34,209,484	34,209,484	24,112,389	
	26.	Total Stocks	88,270,246	89,610,080	75,385,648	
	27.	Total Bonds and Stocks	7,249,128,926	7,897,698,688	7,260,125,986	

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	34,835,069	146,054,406	20,858,282	62,262,885	111,457,545	XXX	375,468,186	5.2	354,217,684	4.8	375,468,186	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	34,835,069	146,054,406	20,858,282	62,262,885	111,457,545	XXX	375,468,186	5.2	354,217,684	4.8	375,468,186	0
2. All Other Governments												
2.1 NAIC 1	5,724,910	13,148,705	1,244,153	17,813,034	8,973,756	XXX	46,904,559	0.7	35,788,105	0.5	9,316,906	37,587,653
2.2 NAIC 2	145,766	583,065	10,165,037	14,032,776	22,898,161	XXX	47,824,805	0.7	26,009,796	0.4	38,240,674	9,584,131
2.3 NAIC 3	0	2,681,344	1,415,000	3,999,255	0	XXX	8,095,598	0.1	8,092,735	0.1	8,095,598	0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	5,870,676	16,413,113	12,824,191	35,845,065	31,871,916	XXX	102,824,962	1.4	69,890,636	0.9	55,653,178	47,171,784
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	70,284	2,214,827	4,550,345	22,271,793	0	XXX	29,107,249	0.4	30,490,494	0.4	29,107,249	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	70,284	2,214,827	4,550,345	22,271,793	0	XXX	29,107,249	0.4	30,490,494	0.4	29,107,249	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,351,259	14,987,354	21,572,260	16,803,019	17,728,974	XXX	72,442,866	1.0	79,793,530	1.1	58,441,418	14,001,448
4.2 NAIC 2	10,468	41,871	52,338	2,151,716	94,209	XXX	2,350,601	0.0	2,356,584	0.0	2,047,039	303,562
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	1,361,727	15,029,224	21,624,599	18,954,734	17,823,183	XXX	74,793,467	1.0	82,150,113	1.1	60,488,457	14,305,010
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	36,608,396	128,883,753	140,763,928	145,030,252	89,676,840	XXX	540,963,169	7.6	699,199,562	9.4	471,559,803	69,403,367
5.2 NAIC 2	0	0	0	9,685,799	250,000	XXX	9,935,799	0.1	10,062,708	0.1	9,935,799	0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	36,608,396	128,883,753	140,763,928	154,716,051	89,926,840	XXX	550,898,968	7.7	709,262,270	9.6	481,495,601	69,403,367

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	102,461,836	677,204,128	715,668,152	650,308,381	917,280,657	XXX	3,062,923,154	42.8	3,128,010,430	42.3	1,114,443,232	1,948,479,923
6.2 NAIC 2	90,386,117	517,809,188	713,321,122	615,128,403	637,012,983	XXX	2,573,657,814	35.9	2,520,133,818	34.1	1,327,032,806	1,246,625,007
6.3 NAIC 3	13,733,184	46,529,746	47,374,161	17,341,711	4,355,928	XXX	129,334,730	1.8	258,627,332	3.5	60,079,892	69,254,838
6.4 NAIC 4	5,497,020	2,302,318	1,707,872	0	9,490,036	XXX	18,997,246	0.3	25,829,973	0.3	0	18,997,246
6.5 NAIC 5	13,970,801	6,391,195	2,403,383	4,313,076	1,431,181	XXX	28,509,636	0.4	45,515,468	0.6	132,914	28,376,722
6.6 NAIC 6	463,006	6,225,568	24,406,321	11,183,520	1,796,803	XXX	44,075,219	0.6	22,213,377	0.3	11,967,094	32,108,125
6.7 Totals	226,511,965	1,256,462,144	1,504,881,012	1,298,275,090	1,571,367,588	XXX	5,857,497,799	81.8	6,000,330,398	81.1	2,513,655,938	3,343,841,861
7. Hybrid Securities												
7.1 NAIC 1	0	2,000,000	46,915,269	4,189,065	0	XXX	53,104,334	0.7	53,123,829	0.7	15,822,065	37,282,269
7.2 NAIC 2	0	27,179,090	46,012,706	5,003,963	4,811,075	XXX	83,006,834	1.2	84,496,496	1.1	80,544,655	2,462,179
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	29,179,090	92,927,975	9,193,028	4,811,075	XXX	136,111,168	1.9	137,620,325	1.9	96,366,720	39,744,449
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3	0	0	0	35,600,218	0	XXX	35,600,218	0.5	0	0.0	35,600,218	0
8.4 NAIC 4						XXX	0	0.0	16,501,543	0.2		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	35,600,218	0	XXX	35,600,218	0.5	16,501,543	0.2	35,600,218	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	289,299	0.0		0
10.5 NAIC 5						XXX	0	0.0	505,591	0.0		0
10.6 NAIC 6	0	0	0	0	456,663	XXX	456,663	0.0	0	0.0	456,663	0
10.7 Totals	0	0	0	0	456,663	XXX	456,663	0.0	794,889	0.0	456,663	0

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) 181,051,754	984,493,172	951,572,391	918,678,429	1,145,117,772	0	4,180,913,517	58.4	XXX	XXX	2,074,158,858	2,106,754,660
11.2 NAIC 2	(d) 90,542,351	545,613,214	769,551,203	646,002,658	665,066,428	0	2,716,775,853	37.9	XXX	XXX	1,457,800,973	1,258,974,880
11.3 NAIC 3	(d) 13,733,184	49,211,090	48,789,161	56,941,183	4,355,928	0	173,030,546	2.4	XXX	XXX	103,775,708	69,254,838
11.4 NAIC 4	(d) 5,497,020	2,302,318	1,707,872	0	9,490,036	0	18,997,246	0.3	XXX	XXX	0	18,997,246
11.5 NAIC 5	(d) 13,970,801	6,391,195	2,403,383	4,313,076	1,431,181	0	(c) 28,509,636	0.4	XXX	XXX	132,914	28,376,722
11.6 NAIC 6	(d) 463,006	6,225,568	24,406,321	11,183,520	2,253,466	0	(c) 44,531,881	0.6	XXX	XXX	12,423,756	32,108,125
11.7 Totals	305,258,116	1,594,236,557	1,798,430,332	1,637,118,865	1,827,714,810	0	(b) 7,162,758,680	100.0	XXX	XXX	3,648,292,209	3,514,466,471
11.8 Line 11.7 as a % of Col. 7	4.3	22.3	25.1	22.9	25.5	0.0	100.0	XXX	XXX	XXX	50.9	49.1
12. Total Bonds Prior Year												
12.1 NAIC 1	283,648,103	1,170,504,496	1,247,224,703	806,322,635	872,923,697	0	XXX	XXX	4,380,623,634	59.2	2,116,387,191	2,264,236,443
12.2 NAIC 2	117,336,625	590,804,184	900,749,948	530,306,617	503,862,028	0	XXX	XXX	2,643,059,403	35.7	1,441,045,297	1,202,014,106
12.3 NAIC 3	24,174,299	75,641,788	137,221,298	12,705,398	16,977,284	0	XXX	XXX	266,720,067	3.6	168,921,163	97,798,904
12.4 NAIC 4	3,140,995	8,998,650	7,778,242	19,338,381	3,364,545	0	XXX	XXX	42,620,814	0.6	23,410,482	19,210,333
12.5 NAIC 5	6,101,371	32,250,453	1,287,783	0	6,381,452	0	XXX	XXX	(c) 46,021,059	0.6	505,591	45,515,468
12.6 NAIC 6	27,397	109,589	7,152,142	14,924,249	0	0	XXX	XXX	(c) 22,213,377	0.3	780,956	21,432,422
12.7 Totals	434,428,790	1,878,309,161	2,301,414,117	1,383,597,280	1,403,509,007	0	XXX	XXX	(b) 7,401,258,355	100.0	3,751,050,679	3,650,207,676
12.8 Line 12.7 as a % of Col. 9	5.9	25.4	31.1	18.7	19.0	0.0	XXX	XXX	100.0	XXX	50.7	49.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	98,069,233	589,253,962	390,042,409	386,012,899	610,780,354	0	2,074,158,858	29.0	2,116,387,191	28.6	2,074,158,858	XXX
13.2 NAIC 2	35,851,536	235,498,045	353,273,592	319,831,415	513,346,385	0	1,457,800,973	20.4	1,441,045,297	19.5	1,457,800,973	XXX
13.3 NAIC 3	2,660,756	21,068,953	33,021,168	42,785,811	4,239,021	0	103,775,708	1.4	168,921,163	2.3	103,775,708	XXX
13.4 NAIC 4							0	0.0	23,410,482	0.3	0	XXX
13.5 NAIC 5	23,656	58,813	27,293	23,153	0	0	132,914	0.0	505,591	0.0	132,914	XXX
13.6 NAIC 6	0	0	2,369,694	9,597,400	456,663	0	12,423,756	0.2	780,956	0.0	12,423,756	XXX
13.7 Totals	136,605,181	845,879,773	778,734,156	758,250,678	1,128,822,422	0	3,648,292,209	50.9	3,751,050,679	50.7	3,648,292,209	XXX
13.8 Line 13.7 as a % of Col. 7	3.7	23.2	21.3	20.8	30.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.9	11.8	10.9	10.6	15.8	0.0	50.9	XXX	XXX	XXX	50.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	82,982,521	395,239,210	561,529,981	532,665,529	534,337,418	0	2,106,754,660	29.4	2,264,236,443	30.6	XXX	2,106,754,660
14.2 NAIC 2	54,690,815	310,115,169	416,277,611	326,171,242	151,720,043	0	1,258,974,880	17.6	1,202,014,106	16.2	XXX	1,258,974,880
14.3 NAIC 3	11,072,428	28,142,137	15,767,994	14,155,372	116,907	0	69,254,838	1.0	97,798,904	1.3	XXX	69,254,838
14.4 NAIC 4	5,497,020	2,302,318	1,707,872	0	9,490,036	0	18,997,246	0.3	19,210,333	0.3	XXX	18,997,246
14.5 NAIC 5	13,947,145	6,332,382	2,376,090	4,289,923	1,431,181	0	28,376,722	0.4	45,515,468	0.6	XXX	28,376,722
14.6 NAIC 6	463,006	6,225,568	22,036,627	1,586,120	1,796,803	0	32,108,125	0.4	21,432,422	0.3	XXX	32,108,125
14.7 Totals	168,652,935	748,356,784	1,019,696,176	878,868,187	698,892,388	0	3,514,466,471	49.1	3,650,207,676	49.3	XXX	3,514,466,471
14.8 Line 14.7 as a % of Col. 7	4.8	21.3	29.0	25.0	19.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.4	10.4	14.2	12.3	9.8	0.0	49.1	XXX	XXX	XXX	XXX	49.1

(a) Includes $ 1,624,272,391 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 90,456,915 current year of bonds with Z designations and $ 113,028,954 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 $ 9,748,589 current year, $ 4,187,971 prior year of bonds with 5GI designations and $ 3,110,608 current year, $ 4,133,173 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 1,900,000 ; 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	25,001,381	137,006,306	15,371,090	54,326,229	91,698,628	XXX	323,403,634	4.5	302,360,200	4.1	323,403,634	0
1.02 Residential Mortgage-Backed Securities	9,833,688	9,048,099	5,487,192	7,936,656	19,758,917	XXX	52,064,552	0.7	51,857,484	0.7	52,064,552	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	34,835,069	146,054,406	20,858,282	62,262,885	111,457,545	XXX	375,468,186	5.2	354,217,684	4.8	375,468,186	0
2. All Other Governments												
2.01 Issuer Obligations	5,870,676	16,413,113	12,824,191	35,845,065	31,871,916	XXX	102,824,962	1.4	69,890,636	0.9	55,653,178	47,171,784
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	5,870,676	16,413,113	12,824,191	35,845,065	31,871,916	XXX	102,824,962	1.4	69,890,636	0.9	55,653,178	47,171,784
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	70,284	2,214,827	4,550,345	22,271,793	0	XXX	29,107,249	0.4	30,490,494	0.4	29,107,249	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	70,284	2,214,827	4,550,345	22,271,793	0	XXX	29,107,249	0.4	30,490,494	0.4	29,107,249	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,361,727	15,029,224	21,624,599	18,954,734	17,823,183	XXX	74,793,467	1.0	82,150,113	1.1	60,488,457	14,305,010
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	1,361,727	15,029,224	21,624,599	18,954,734	17,823,183	XXX	74,793,467	1.0	82,150,113	1.1	60,488,457	14,305,010
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	12,747,810	73,103,005	104,679,567	131,526,266	83,971,159	XXX	406,027,807	5.7	474,939,448	6.4	345,017,324	61,010,483
5.02 Residential Mortgage-Backed Securities	23,625,005	53,981,303	32,932,738	21,534,694	2,951,245	XXX	135,024,985	1.9	223,930,657	3.0	130,783,468	4,241,517
5.03 Commercial Mortgage-Backed Securities	100,736	1,318,521	2,537,501	391,240	346,812	XXX	4,694,810	0.1	5,184,512	0.1	4,694,810	0
5.04 Other Loan-Backed and Structured Securities	134,845	480,924	614,122	1,263,852	2,657,623	XXX	5,151,366	0.1	5,207,653	0.1	1,000,000	4,151,366
5.05 Totals	36,608,396	128,883,753	140,763,928	154,716,051	89,926,840	XXX	550,898,968	7.7	709,262,270	9.6	481,495,601	69,403,367
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	143,269,504	763,129,314	934,525,623	1,159,069,295	1,532,787,907	XXX	4,532,781,644	63.3	3,829,421,490	51.7	2,122,904,710	2,409,876,934
6.02 Residential Mortgage-Backed Securities	7,123,316	15,671,089	10,198,078	9,840,513	4,757,512	XXX	47,590,507	0.7	729,410,053	9.9	7,188,984	40,401,523
6.03 Commercial Mortgage-Backed Securities	19,583,974	212,163,981	242,746,319	25,720,387	13,321,494	XXX	513,536,155	7.2	521,056,778	7.0	296,207,637	217,328,518
6.04 Other Loan-Backed and Structured Securities	56,535,172	265,497,760	317,410,993	103,644,895	20,500,674	XXX	763,589,494	10.7	920,442,077	12.4	87,354,607	676,234,887
6.05 Totals	226,511,965	1,256,462,144	1,504,881,012	1,298,275,090	1,571,367,588	XXX	5,857,497,799	81.8	6,000,330,398	81.1	2,513,655,938	3,343,841,862
7. Hybrid Securities												
7.01 Issuer Obligations	0	29,179,090	92,927,975	9,193,028	4,811,075	XXX	136,111,168	1.9	137,620,325	1.9	96,366,720	39,744,449
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	29,179,090	92,927,975	9,193,028	4,811,075	XXX	136,111,168	1.9	137,620,325	1.9	96,366,720	39,744,449
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	35,600,218	0	XXX	35,600,218	0.5	16,501,543	0.2	35,600,218	0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	35,600,218	0	XXX	35,600,218	0.5	16,501,543	0.2	35,600,218	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	456,663	XXX	456,663	0.0	794,889	0.0	456,663	0
10.03 Totals	0	0	0	0	456,663	XXX	456,663	0.0	794,889	0.0	456,663	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	188,321,382	1,036,074,880	1,186,503,390	1,466,786,629	1,762,963,869	XXX	5,640,650,150	78.7	XXX	XXX	3,068,541,490	2,572,108,660
11.02 Residential Mortgage-Backed Securities	40,582,009	78,700,491	48,618,008	39,311,862	27,467,674	XXX	234,680,044	3.3	XXX	XXX	190,037,004	44,643,040
11.03 Commercial Mortgage-Backed Securities	19,684,710	213,482,502	245,283,819	26,111,627	13,668,307	XXX	518,230,964	7.2	XXX	XXX	300,902,447	217,328,518
11.04 Other Loan-Backed and Structured Securities	56,670,016	265,978,684	318,025,115	104,908,747	23,158,298	XXX	768,740,860	10.7	XXX	XXX	88,354,607	680,386,253
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	456,663	XXX	456,663	0.0	XXX	XXX	456,663	0
11.08 Totals	305,258,116	1,594,236,557	1,798,430,332	1,637,118,865	1,827,714,810	0	7,162,758,680	100.0	XXX	XXX	3,648,292,209	3,514,466,471
11.09 Line 11.08 as a % of Col. 7	4.3	22.3	25.1	22.9	25.5	0.0	100.0	XXX	XXX	XXX	50.9	49.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	216,817,377	1,060,039,289	1,398,280,788	1,004,847,673	1,263,389,125	XXX	XXX	XXX	4,943,374,251	66.8	3,043,553,496	1,899,820,755
12.02 Residential Mortgage-Backed Securities	104,121,138	280,920,173	254,602,916	265,977,861	99,576,106	XXX	XXX	XXX	1,005,198,194	13.6	281,878,676	723,319,517
12.03 Commercial Mortgage-Backed Securities	22,306,766	159,974,186	295,874,636	27,302,363	20,783,339	XXX	XXX	XXX	526,241,291	7.1	296,342,285	229,899,006
12.04 Other Loan-Backed and Structured Securities	91,183,509	376,580,624	352,655,776	85,469,384	19,760,437	XXX	XXX	XXX	925,649,730	12.5	128,481,332	797,168,397
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	794,889	0	0	0	XXX	XXX	XXX	794,889	0.0	794,889	0
12.08 Totals	434,428,790	1,878,309,161	2,301,414,116	1,383,597,280	1,403,509,007	0	XXX	XXX	7,401,258,354	100.0	3,751,050,679	3,650,207,676
12.09 Line 12.08 as a % of Col. 9	5.9	25.4	31.1	18.7	19.0	0.0	XXX	XXX	100.0	XXX	50.7	49.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	93,067,511	609,356,044	552,012,178	711,577,040	1,102,528,717	XXX	3,068,541,490	42.8	3,043,553,496	41.1	3,068,541,490	XXX
13.02 Residential Mortgage-Backed Securities	35,477,961	66,488,576	37,288,200	28,060,660	22,721,608	XXX	190,037,004	2.7	281,878,676	3.8	190,037,004	XXX
13.03 Commercial Mortgage-Backed Securities	593,355	143,076,439	156,494,600	391,240	346,812	XXX	300,902,447	4.2	296,342,285	4.0	300,902,447	XXX
13.04 Other Loan-Backed and Structured Securities	7,466,354	26,958,714	32,939,178	18,221,738	2,768,622	XXX	88,354,607	1.2	128,481,332	1.7	88,354,607	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	456,663	XXX	456,663	0.0	794,889	0.0	456,663	XXX
13.08 Totals	136,605,181	845,879,773	778,734,156	758,250,678	1,128,822,422	0	3,648,292,209	50.9	3,751,050,679	50.7	3,648,292,209	XXX
13.09 Line 13.08 as a % of Col. 7	3.7	23.2	21.3	20.8	30.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.9	11.8	10.9	10.6	15.8	0.0	50.9	XXX	XXX	XXX	50.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	95,253,871	426,718,836	634,491,212	755,209,589	660,435,153	XXX	2,572,108,660	35.9	1,899,820,755	25.7	XXX	2,572,108,660
14.02 Residential Mortgage-Backed Securities	5,104,048	12,211,915	11,329,808	11,251,203	4,746,066	XXX	44,643,040	0.6	723,319,517	9.8	XXX	44,643,040
14.03 Commercial Mortgage-Backed Securities	19,091,354	70,406,062	88,789,220	25,720,387	13,321,494	XXX	217,328,518	3.0	229,899,006	3.1	XXX	217,328,518
14.04 Other Loan-Backed and Structured Securities	49,203,663	239,019,971	285,085,937	86,687,008	20,389,675	XXX	680,386,253	9.5	797,168,397	10.8	XXX	680,386,253
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	168,652,936	748,356,784	1,019,696,176	878,868,187	698,892,388	0	3,514,466,471	49.1	3,650,207,676	49.3	XXX	3,514,466,471
14.09 Line 14.08 as a % of Col. 7	4.8	21.3	29.0	25.0	19.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.4	10.4	14.2	12.3	9.8	0.0	49.1	XXX	XXX	XXX	XXX	49.1

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	6,450,936	6,450,936	0	0	0
2. Cost of short-term investments acquired	42,488,478	42,488,478	0	0	0
3. Accrual of discount	921	921	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(203,712)	(203,712)	0	0	0
6. Deduct consideration received on disposals	46,233,540	46,233,540	0	0	0
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	603,083	603,083	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,900,000	1,900,000	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,900,000	1,900,000	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			0
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0		0
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(101,600)		
	3.2 Section 2, Column 19	0		(101,600)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(2,135,028)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(2,135,028)
7.	Amortization:			
	7.1 Section 1, Column 19	0		
	7.2 Section 2, Column 21	0		0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	0		
	8.2 Section 2, Column 23	0		0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	0		
	9.2 Section 2, Column 20	0		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(101,600)
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			(101,600)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(101,600)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(101,600)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(101,600)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(13,380,338)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(13,380,338)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(13,380,338)	
12	Total (Line 9 minus Line 10 minus Line 11)		1

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,489,280	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	4,502,393	
16.	Total (Line 13 plus Line 14 minus Line 15)		(13,113)

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	6,181	0	6,181	0
2. Cost of cash equivalents acquired	1,013,699,413	896,114,070	117,585,343	0
3. Accrual of discount	8,683	8,683	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(22,231)	(22,231)	0	0
6. Deduct consideration received on disposals	1,013,557,554	895,998,624	117,558,930	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	101,897	101,897	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,594	0	32,594	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	32,594	0	32,594	0

(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
One American Row		Hartford	CT	12/01/1956	06/20/2016	110,651,670		29,164,214		2,643,014			(2,643,014)		5,266,232	3,201,237
0299999. Property occupied by the reporting entity - Administrative						110,651,670	0	29,164,214	0	2,643,014	0	0	(2,643,014)	0	5,266,232	3,201,237
0399999. Total Property occupied by the reporting entity						110,651,670	0	29,164,214	0	2,643,014	0	0	(2,643,014)	0	5,266,232	3,201,237
0699999 - Totals						110,651,670	0	29,164,214	0	2,643,014	0	0	(2,643,014)	0	5,266,232	3,201,237

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
One American Row	Hartford	CT	12/01/1956		267,053			
0199999. Acquired by Purchase					267,053	0	0	0
0399999 - Totals					267,053	0	0	0

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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	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 (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	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
10037		Poughkeepsie	NY		09/07/2018	4.257	5,071,479	0	0	0	0	0	17,080,014	09/07/2018
10062		Milwaukee	WI		04/06/2017	4.532	4,570,612	0	3	0	0	0	8,050,000	04/06/2017
10063		Milwaukee	WI		04/06/2017	4.532	1,183,461	0	0	0	0	0	2,100,000	04/06/2017
10065		Renton	WA		05/05/2017	4.237	5,061,072	0	0	0	0	0	10,700,000	05/05/2017
10071		Norfolk	VA		07/14/2017	4.329	6,453,887	0	(1)	0	0	0	10,200,000	07/14/2017
10076		Vancouver	WA		08/30/2017	4.054	8,816,456	0	0	0	0	0	30,300,000	08/29/2017
10081		Nottingham	MD		09/26/2017	4.339	5,552,273	0	0	0	0	0	8,000,000	09/26/2017
10082		Bel Air	MD		09/12/2017	4.237	5,175,425	0	0	0	0	0	11,000,000	08/31/2017
10083		Jupiter	FL		10/05/2017	4.430	4,817,493	0	0	0	0	0	9,250,000	10/05/2017
10084		Agoura Hills	CA		10/18/2017	6.402	11,319,014	0	0	0	0	0	20,500,000	10/17/2017
10086		Milwaukee	WI		10/04/2017	4.278	7,618,848	0	0	0	0	0	11,925,000	10/04/2017
10088		Orlando	FL		11/15/2017	4.166	6,764,645	0	0	0	0	0	14,700,000	11/14/2017
10091		El Paso	TX		11/28/2017	4.033	8,738,461	0	0	0	0	0	17,510,000	11/15/2017
10094		Clackamas	OR		01/09/2018	4.084	15,000,000	0	0	0	0	0	27,500,000	10/04/2017
10096		Torrance	CA		03/06/2018	4.094	12,200,000	0	0	0	0	0	29,500,000	03/06/2018
10098		Livonia & Plymouth	MI		03/22/2018	4.339	8,749,312	0	0	0	0	0	13,100,000	03/22/2018
10099		Anderson	SC		03/16/2018	4.359	10,939,842	0	0	0	0	0	19,300,000	03/16/2018
10104		Logan	UT		04/26/2018	4.339	8,417,881	0	0	0	0	0	19,500,000	04/26/2018
10106		San Antonio	TX		05/01/2018	4.410	12,242,094	0	0	0	0	0	20,500,000	05/01/2018
10109		Poughkeepsie	NY		09/07/2018	5.522	4,519,493	0	0	0	0	0	14,419,986	09/07/2018
10112		Puyallup	WA		08/29/2018	4.695	18,765,396	0	0	0	0	0	75,000,000	08/29/2018
10115		Logan	UT		09/11/2018	4.685	2,992,283	0	0	0	0	0	4,490,000	09/11/2018
10116		Longmont	CO		09/14/2018	4.614	10,511,112	0	0	0	0	0	20,500,000	09/14/2018
10119		Greeley	CO		02/01/2019	2.929	8,526,000	0	0	0	0	0	14,400,000	02/01/2019
10123		Spartanburg	SC		02/28/2019	4.593	3,888,649	0	0	0	0	0	6,655,000	02/28/2019
10126		Austin	TX		06/12/2019	4.415	5,615,435	0	0	0	0	0	8,700,000	06/12/2019
10132		Castle Rock	CO		08/23/2019	4.033	3,574,296	0	0	0	0	0	6,350,000	08/22/2019
10133		San Diego	CA		10/31/2019	3.983	7,850,000	0	0	0	0	0	14,800,000	10/29/2019
10134		Baltimore	DC		11/14/2019	3.950	25,000,000	0	0	0	0	0	42,400,000	11/14/2019
10135		El Paso	TX		11/26/2019	3.850	6,363,953	0	0	0	0	0	9,900,000	11/22/2019
10136		Livermore	CA		11/21/2019	3.800	6,149,546	0	0	0	0	0	8,800,000	11/21/2019
10138		San Antonio	TX		11/22/2019	4.000	3,996,238	0	0	0	0	0	6,990,000	03/01/2021
10139		Chicago	IL		12/13/2019	3.850	3,350,000	0	0	0	0	0	4,900,000	10/29/2019
10142		Fayetteville	NC		01/08/2020	3.750	14,000,000	0	0	0	0	0	21,600,000	11/07/2019
10143		Salt Lake City	UT		03/13/2020	3.830	6,785,674	0	0	0	0	0	14,800,000	01/22/2020
10144		Omaha	NE		03/12/2020	3.990	17,756,070	0	0	0	0	0	32,800,000	02/18/2020
10150		Newport Beach	CA		08/31/2020	4.256	13,151,800	0	(4,541)	0	0	0	85,760,000	07/02/2020
10154		Benicia	CA		11/06/2020	3.441	8,161,701	0	(3,979)	0	0	0	14,200,000	09/30/2020
10155		Elgin	TX		12/23/2020	3.640	2,307,185	0	(976)	0	0	0	3,750,000	10/21/2020
10156		Elgin	TX		12/23/2020	3.640	1,767,206	0	(747)	0	0	0	2,830,000	10/21/2020
10157		Oakwood Village	OH		12/09/2020	3.341	6,668,712	0	(2,970)	0	0	0	10,600,000	10/28/2020
10158		Milwaukee	WI		11/24/2020	3.474	13,071,781	0	(1,984)	0	0	0	20,400,000	11/13/2020
10159		Charlotte	NC		01/27/2021	3.092	9,041,394	0	(3,606)	0	0	0	15,925,000	11/20/2020
10161		Las Vegas	NV		12/23/2020	3.242	3,865,585	0	(3,587)	0	0	0	9,000,000	11/18/2020
10162		Las Vegas	NV		12/23/2020	3.242	5,020,241	0	(4,658)	0	0	0	9,200,000	11/18/2020
10163		Broomall	PA		12/23/2020	3.441	6,168,250	0	(2,635)	0	0	0	11,100,000	11/18/2020
10174		Shenandoah	TX		05/06/2021	3.450	8,055,562	0	0	0	0	0	0	
10175		Buckeye	AZ		05/05/2021	3.250	10,047,816	0	(2,184)	0	0	0	34,600,000	03/30/2021
10176		Columbus	OH		05/13/2021	3.531	9,545,015	0	(2,485)	0	0	0	14,100,000	04/07/2021
10177		Corpus Christi	TX		05/20/2021	3.630	5,234,276	0	0	0	0	0	9,900,000	04/02/2021
10180		Tempe	AZ		06/09/2021	3.620	6,100,000	0	0	0	0	0	11,750,000	05/04/2021
10184		Hialeah	FL		08/31/2021	3.501	5,225,141	0	0	0	0	0	10,500,000	07/15/2021
10187		Halethorpe	MD		10/08/2021	3.400	8,574,931	0	0	0	0	0	15,700,000	09/17/2021
10188		Cupertino	CA		10/19/2021	3.750	12,963,550	0	0	0	0	0	23,200,000	09/03/2021
10189		North Providence	US		09/24/2021	3.650	12,500,000	0	0	0	0	0	20,900,000	09/16/2021
405111428		Rensselaer	NY		10/01/2019	4.112	10,384,308	0	(15,267)	0	0	0	30,200,000	10/01/2019
405121005		Midlothian	VA		10/01/2019	3.876	9,250,000	0	(34,879)	0	0	0	30,600,000	10/01/2019
405121427		Dallas	TX		10/01/2019	3.845	15,222,597	0	(25,854)	0	0	0	18,600,000	10/01/2019
405131046		Vancouver	WA		10/01/2019	3.883	6,023,931	0	(9,068)	0	0	0	18,600,000	10/01/2019
405131053		Portland	OR		10/01/2019	3.934	3,839,296	0	(4,064)	0	0	0	12,200,000	10/01/2019
405131061		Portland	OR		10/01/2019	4.142	1,765,361	0	1,368	0	0	0	5,200,000	10/01/2019

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
405131137		Seattle	WA		10/01/2019	3.847	3,414,537	0	(4,238)	0	0	0	16,500,000	10/01/2019
405131269		Cornelius	OR		10/01/2019	4.058	2,056,346	0	1,913	0	0	0	3,900,000	10/01/2019
NSRE10038		New Britain	CT		09/07/2018	4.257	2,958,362	0	0	0	0	0	7,000,000	09/07/2018
NSRE10079		Greensboro	NC		08/09/2017	4.115	2,763,139	0	0	0	0	0	4,875,000	08/09/2017
NSRE10087		Phoenix	AZ		11/08/2017	4.156	6,753,292	0	0	0	0	0	12,200,000	11/08/2017
NSRE10095	^	Minden	NV		03/02/2018	4.033	7,200,000	0	0	0	0	0	16,200,000	03/02/2018
NSRE10103		Columbus	OH		04/11/2018	4.848	12,406,604	0	(1)	0	0	0	21,020,000	04/11/2018
NSRE10111		San Antonio	TX		07/24/2018	4.542	12,300,000	0	0	0	0	0	21,400,000	07/24/2018
NSRE10137		Glenwood Springs	CO		11/25/2019	3.650	5,049,942	0	0	0	0	0	8,800,000	11/22/2019
NSRE10145		Sheboygan	WI		03/19/2020	3.790	5,282,000	0	0	0	0	0	8,800,000	01/27/2020
NSRE10178		Columbus	OH		06/16/2021	3.800	17,940,000	0	0	0	0	0	27,600,000	04/26/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							570,416,261	0	(124,441)	0	0	0	1,195,330,000	XXX
0899999. Total Mortgages in good standing							570,416,261	0	(124,441)	0	0	0	1,195,330,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							570,416,261	0	(124,441)	0	0	0	1,195,330,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
10119	Greeley	CO		05/01/2021	5.799	126,000	0	14,400,000
10157	Oakwood Village	OH		02/01/2021	3.341	146,386	0	10,600,000
10159	Charlotte	NC		01/27/2021	3.092	9,045,000	0	15,925,000
10174	Shenandoah	TX		05/06/2021	3.450	8,200,000	0	0
10175	Buckeye	AZ		05/05/2021	3.250	10,050,000	0	34,600,000
10176	Columbus	OH		05/13/2021	3.531	9,547,500	0	14,100,000
10177	Corpus Christi	TX		05/20/2021	3.630	5,300,000	0	9,900,000
10180	Tempe	AZ		06/09/2021	3.620	6,100,000	0	11,750,000
10184	Hialeah	FL		08/31/2021	3.501	5,250,000	0	10,500,000
10187	Halethorpe	MD		10/08/2021	3.400	8,600,000	0	15,700,000
10188	Cupertino	CA		10/19/2021	3.750	13,000,000	0	23,200,000
10189	North Providence	US		09/24/2021	0.037	12,500,000	0	20,900,000
NSRE10178	Columbus	OH		06/16/2021	3.800	17,940,000	0	27,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						105,804,886	0	209,175,000
0899999. Total Mortgages in good standing						105,804,886	0	209,175,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						105,804,886	0	209,175,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10100	Dallas	TX		03/28/2018	03/17/2021	5,850,000	0	0	0	0	0	0	5,850,000	5,850,000	0	0	0
10107	Kansas City	MO		04/19/2018	05/01/2021	6,200,000	0	0	0	0	0	0	6,200,000	6,200,000	0	0	0
10117	Glendale	CA		10/31/2018	09/30/2021	7,985,000	0	0	0	0	0	0	7,985,000	7,985,000	0	0	0
10118	Marietta	GA		11/07/2018	04/26/2021	6,250,000	0	0	0	0	0	0	6,250,000	6,250,000	0	0	0
0199999. Mortgages closed by repayment						26,285,000	0	0	0	0	0	0	26,285,000	26,285,000	0	0	0
10037	Poughkeepsie	NY		09/07/2018		173,888	0	0	0	0	0	0	173,888	173,888	0	0	0
10062	Milwaukee	WI		04/06/2017		242,965	0	0	0	0	0	0	242,965	242,965	0	0	0
10063	Milwaukee	WI		04/06/2017		62,911	0	0	0	0	0	0	62,911	62,911	0	0	0
10065	Renton	WA		05/05/2017		152,578	0	0	0	0	0	0	152,578	152,578	0	0	0
10071	Norfolk	VA		07/14/2017		135,166	0	0	0	0	0	0	135,166	135,166	0	0	0
10076	Vancouver	WA		08/30/2017		191,545	0	0	0	0	0	0	191,545	191,545	0	0	0
10081	Nottingham	MD		09/26/2017		114,867	0	0	0	0	0	0	114,867	114,867	0	0	0
10082	Bel Air	MD		09/12/2017		108,761	0	0	0	0	0	0	108,761	108,761	0	0	0
10083	Jupiter	FL		10/05/2017		204,771	0	0	0	0	0	0	204,771	204,771	0	0	0
10084	Agoura Hills	CA		10/18/2017		326,464	0	11	0	0	11	0	326,475	326,475	0	0	0
10086	Milwaukee	WI		10/04/2017		158,269	0	0	0	0	0	0	158,269	158,269	0	0	0
10088	Orlando	FL		11/15/2017		142,226	0	0	0	0	0	0	142,226	142,226	0	0	0
10091	El Paso	TX		11/28/2017		502,637	0	0	0	0	0	0	502,637	502,637	0	0	0
10098	Livonia & Plymouth	MI		03/22/2018		213,416	0	0	0	0	0	0	213,416	213,416	0	0	0
10099	Anderson	SC		03/16/2018		305,950	0	0	0	0	0	0	305,950	305,950	0	0	0
10104	Logan	UT		04/26/2018		82,119	0	0	0	0	0	0	82,119	82,119	0	0	0
10106	San Antonio	TX		05/01/2018		212,923	0	0	0	0	0	0	212,923	212,923	0	0	0
10109	Poughkeepsie	NY		09/07/2018		97,050	0	0	0	0	0	0	97,050	97,050	0	0	0
10112	Puyallup	WA		08/29/2018		723,802	0	0	0	0	0	0	723,802	723,802	0	0	0
10115	Logan	UT		09/11/2018		7,717	0	0	0	0	0	0	7,717	7,717	0	0	0
10116	Longmont	CO		09/14/2018		195,232	0	0	0	0	0	0	195,232	195,232	0	0	0
10123	Spartanburg	SC		02/28/2019		98,834	0	0	0	0	0	0	98,834	98,834	0	0	0
10126	Austin	TX		06/12/2019		142,735	0	0	0	0	0	0	142,735	142,735	0	0	0
10132	Castle Rock	CO		08/23/2019		306,240	0	(198,205)	0	0	(198,205)	0	108,035	108,035	0	0	0
10135	El Paso	TX		11/26/2019		370,208	0	0	0	0	0	0	370,208	370,208	0	0	0
10136	Livermore	CA		11/21/2019		137,375	0	0	0	0	0	0	137,375	137,375	0	0	0
10138	San Antonio	TX		11/22/2019		103,915	0	0	0	0	0	0	103,915	103,915	0	0	0
10143	Salt Lake City	UT		03/13/2020		130,231	0	0	0	0	0	0	130,231	130,231	0	0	0
10144	Omaha	NE		03/12/2020		452,271	0	0	0	0	0	0	452,271	452,271	0	0	0
10155	Elgin	TX		12/23/2020		53,579	0	(266)	0	0	(266)	0	53,313	53,313	0	0	0
10156	Elgin	TX		12/23/2020		41,040	0	(204)	0	0	(204)	0	40,836	40,836	0	0	0
10157	Oakwood Village	OH		12/09/2020		308,705	0	(147,907)	0	0	(147,907)	0	160,799	160,799	0	0	0
10158	Milwaukee	WI		11/24/2020		476,362	0	(1,762)	0	0	(1,762)	0	474,600	474,600	0	0	0
10163	Broomall	PA		12/23/2020		110,338	0	(548)	0	0	(548)	0	109,789	109,789	0	0	0
10174		TX		05/06/2021		0	0	0	0	0	0	0	144,438	144,438	0	0	0
10177	Corpus Christi	TX		05/20/2021		0	0	0	0	0	0	0	65,724	65,724	0	0	0
10184	Hialeah	FL		08/31/2021		0	0	0	0	0	0	0	24,859	24,859	0	0	0
10187	Halethorpe	MD		10/08/2021		0	0	0	0	0	0	0	25,069	25,069	0	0	0
10188	Cupertino	CA		10/19/2021		0	0	0	0	0	0	0	36,450	36,450	0	0	0
405111428	Rensselaer	NY		10/01/2019		321,311	0	(1,380)	0	0	(1,380)	0	319,930	319,930	0	0	0
405121427	Dallas	TX		10/01/2019		451,928	0	(1,375)	0	0	(1,375)	0	450,552	450,552	0	0	0
405131046	Vancouver	WA		10/01/2019		174,248	0	(566)	0	0	(566)	0	173,682	173,682	0	0	0
405131053	Portland	OR		10/01/2019		111,006	0	(254)	0	0	(254)	0	110,752	110,752	0	0	0
405131061	Portland	OR		10/01/2019		50,949	0	86	0	0	86	0	51,034	51,034	0	0	0
405131269	Cornelius	OR		10/01/2019		59,749	0	120	0	0	120	0	59,870	59,870	0	0	0
NSRE10038	New Britain	CT		09/07/2018		101,435	0	0	0	0	0	0	101,435	101,435	0	0	0
NSRE10079	Greensboro	NC		08/09/2017		59,475	0	0	0	0	0	0	59,475	59,475	0	0	0
NSRE10087	Phoenix	AZ		11/08/2017		198,347	0	0	0	0	0	0	198,347	198,347	0	0	0
NSRE10103	Columbus	OH		04/11/2018		324,247	0	0	0	0	0	0	324,246	324,246	0	0	0
NSRE10137	Glenwood Springs	CO		11/25/2019		101,852	0	0	0	0	0	0	101,852	101,852	0	0	0
NSRE10145	Sheboygan	WI		03/19/2020		102,069	0	0	0	0	0	0	102,069	102,069	0	0	0
0299999. Mortgages with partial repayments						9,143,705	0	(352,251)	0	0	(352,251)	0	9,087,995	9,087,995	0	0	0
0599999 - Totals						35,428,705	0	(352,251)	0	0	(352,251)	0	35,372,995	35,372,995	0	0	0

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
37941#-10-0	GLOBAL TRANSPORT INCOME FUND			LUX		2.	08/31/2018		4,817,411	5,029,708	5,029,708	(15,287)	0	0	0	0		0	3.106
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP			CT		2.	06/20/2018		1,527,204	1,527,204	1,527,204	44,851	0	0	0	0		1,542,069	3.660
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated									6,344,615	6,556,912	6,556,912	29,564	0	0	0	0	0	1,542,069	XXX
	OAKTREE MEZZANINE V			DE	OAKTREE MEZZANINE V		01/24/2020	2	119,963	143,217	143,217	22,671	0	0	0	0		366,950	0.193
	NASSAU CFO FUND			DE	NASSAU CFO FUND		09/06/2019		75,559,338	90,417,501	90,417,501	(710,735)	0	0	0	0		0	76.747
	MANCHESTERSTORY VENTURE			DE	MANCHESTERSTORY VENTURE		02/01/2017	1	3,618,221	4,055,669	4,055,669	156,037	0	0	0	0		1,410,339	4.960
	KIK EQUITY CO-INVEST LLC			DE	KIK EQUITY CO-INVEST LLC		08/04/2016	5	126,559	164,424	164,424	(65,890)	0	0	0	0		0	0.485
	REDBIRD AMPLER CO-INVEST LP			DE	REDBIRD AMPLER CO-INVEST LP		11/01/2019	5	2,637,198	2,918,803	2,918,803	(351,522)	0	0	0	0		0	2.100
	TCL ACQUISTION HOLDINGS LLC			DE	TCL ACQUISTION HOLDINGS LLC		09/29/2016	5	600	0	0	(600)	0	0	0	0		0	23.529
	DOUGHTY HANSON & CO IV			GBR	DOUGHTY HANSON & CO IV		08/03/2003	1	589,755	0	0	(13,369)	0	0	0	0		0	0.467
	NORTH HAVEN INFRASTRUCTURE PARTNERS			NY	NORTH HAVEN INFRASTRUCTURE PARTNERS		04/30/2008	10	2,014,393	1,757,837	1,757,837	(31,574)	0	0	0	0		189,093	1.217
	STAGE 1 VENTURES, LP			MA	STAGE 1 VENTURES, LP		04/01/2008	1	11,127,815	4,652,533	4,652,533	1,458,470	0	0	0	0		0	66.630
	REMPREX LLC - COMMON			DE	REMPREX LLC - COMMON		09/13/2018	5	0	0	0	0	0	0	0	0		0	0.000
	RIVERSIDE STRATEGIC CAPITAL			DE	RIVERSIDE STRATEGIC CAPITAL		10/13/2015	1	1,908,280	1,980,447	1,980,447	165,067	0	0	0	0		575,953	1.981
	WELL-FOAM			OH	WELL-FOAM		09/03/2014	5	115,046	164,024	164,024	86,444	0	0	0	0		0	5.040
	FOUNDATION CAPITAL III			CA	FOUNDATION CAPITAL III		12/15/1999	1	0	11,995	11,995	0	0	0	0	0		0	1.285
	AMERICAN INFRASTRUCTURE MLP FUND II			CA	AMERICAN INFRASTRUCTURE MLP FUND II		08/09/2013	10	656,206	983,520	983,520	(77,457)	0	0	0	0		1,084,000	2.310
	JLL PARTNERS VIII			DE	JLL PARTNERS VIII		06/05/2020	1	1,679,436	1,568,816	1,568,816	57,509	0	0	0	0		2,808,569	0.560
	SUMMIT PARTNERS SUB DEBT IV-A			MA	SUMMIT PARTNERS SUB DEBT IV-A		02/01/2010	2	355,302	320,274	320,274	9,569	0	0	0	0		1,992,702	0.821
	CASTLELAKE INCOME OPPORTUNITIES LP			CYM	CASTLELAKE INCOME OPPORTUNITIES LP		06/29/2020		5,472,790	5,559,983	5,559,983	(238,251)	0	0	0	0		2,544,025	1.649
	GREAT WESTERN LEASING			DE	GREAT WESTERN LEASING		11/04/2015	5	2,000,000	0	0	(148,664)	0	0	0	0		0	18.182
	RCP-IFP LLC			DE	RCP-IFP LLC		12/01/2017	5	120,141	222,188	222,188	85,574	0	0	0	0		0	0.270
	MACQUARIE INFRASTRUCTURE PARTNERS			NY	MACQUARIE INFRASTRUCTURE PARTNERS		03/28/2007	10	2,369	2,586	2,586	(2,044)	0	0	0	0		94,835	0.497
	HANCOCK CAPITAL PARTNERS VI			DE	HANCOCK CAPITAL PARTNERS VI		11/08/2019	2	3,035,760	3,134,470	3,134,470	3,535	0	0	0	0		1,834,366	1.447
	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUITY FUND			CA	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUI		12/03/2007	10	1,936,070	1,936,070	1,936,070	0	0	0	0	0		0	4.348
	CORSAIR V			CYM	CORSAIR V		12/01/2019	1	6,154,176	7,354,442	7,354,442	848,860	0	0	0	0		334,829	0.625
	SIGMA PARTNERS 7			CA	SIGMA PARTNERS 7		11/01/2005	1	2,536,782	2,634,962	2,634,962	(105,161)	0	0	0	0		0	2.044
	AEA MEZZANINE FUND IV			DE	AEA MEZZANINE FUND IV		09/15/2019	2	1,519,086	1,548,872	1,548,872	1,347	0	0	0	0		2,389,115	0.845
	NORTHERN STAR HOLDINGS, LLC			DE	NORTHERN STAR HOLDINGS, LLC		03/28/2018	5	770,000	924,000	924,000	0	0	0	0	0		0	0.542
	NORTHSTAR MEZZ PARTNERS VII			DE	NORTHSTAR MEZZ PARTNERS VII		10/30/2019	2	1,024,409	1,271,426	1,271,426	544,371	0	0	0	0		462,202	0.414
	HURON FUND II			MI	HURON FUND II		04/07/2005	1	407,906	2,171	2,171	(2,036)	0	0	0	0		992,370	2.432
	ITS/SPRINTURF INVEST, LLC			DE	ITS/SPRINTURF INVEST, LLC		11/21/2018	5	2,250,826	3,077,552	3,077,552	1,189,172	0	0	0	0		0	6.534
	DLJ INVESTMENT PARTNERS III			NY	DLJ INVESTMENT PARTNERS III		02/02/2007	2	73,504	0	0	23,776	0	0	0	0		0	1.129
	BRADFORD 2006 GP LLC			NY	BRADFORD 2006 GP LLC		09/11/2006	1	7,189,662	4,689,662	4,689,662	(745,663)	0	5,050,773	0	0		0	99.550
	VSS COMMUNICATIONS PARTNERS IV			NY	VSS COMMUNICATIONS PARTNERS IV		03/31/2006	1	400,122	82,991	82,991	(14,848)	0	0	0	0		0	0.290
	REDBIRD VIDA CO-INVEST LLP			DE	REDBIRD VIDA CO-INVEST LLP		09/30/2019	5	7,113,749	7,031,512	7,031,512	(36,825)	0	0	0	0		0	16.800
	EMERALD PARTNERS V			MA	EMERALD PARTNERS V		06/30/2005	1	0	114,493	114,493	(106,799)	0	0	0	0		0	8.820
	OSKAR BLUES BREWERY HOLDING CO LLC			DE	OSKAR BLUES BREWERY HOLDING CO LLC		03/31/2015	5	14,762	0	0	0	0	0	0	0		0	0.300
	AQUILINE FINANCIAL SERVICES FUND IV LP			CYM	AQUILINE FINANCIAL SERVICES FUND IV LP		07/13/2020	1	2,810,259	3,072,896	3,072,896	463,401	0	0	0	0		1,221,661	0.196
	CYPRIUM PARALLEL INVESTORS V			DE	CYPRIUM PARALLEL INVESTORS V		08/15/2019	2	3,581,911	3,581,911	3,581,911	248,515	0	0	0	0		4,828,496	5.485
	JEFFERIES CAPITAL PARTNERS IV			NY	JEFFERIES CAPITAL PARTNERS IV		04/12/2005	1	605,815	43,554	43,554	25,025	0	0	0	0		100,000	0.960
	OL INTERNATIONAL HOLDINGS			DE	OL INTERNATIONAL HOLDINGS		12/30/2014	5	348,541	2,244,699	2,244,699	924,474	0	0	0	0		0	42.860
	SHENKMAN OPPORTUNISTIC CREDIT FUND LP			DE	SHENKMAN OPPORTUNISTIC CREDIT FUND LP		02/27/2018		2,500,000	3,361,513	3,361,513	680,696	0	0	0	0		0	4.969
	TA SUBORDINATED DEBT FUND II			MA	TA SUBORDINATED DEBT FUND II		03/17/2006	2	0	0	0	(51,016)	0	0	0	0		0	1.063
	D&T TRUCKING			TX	D&T TRUCKING		12/01/2019	5	0	0	0	3,138,801	0	3,604,941	0	0		0	4.312
	REDBIRD CAPITAL PARTNERS FUND II LP			DE	REDBIRD CAPITAL PARTNERS FUND II LP		09/28/2018	1	7,043,651	7,548,769	7,548,769	(280,749)	0	0	0	0		1,799,246	1.573
	REMPREX HOLDINGS LLC			DE	REMPREX HOLDINGS LLC		12/08/2014	5	1,107,741	1,116,630	1,116,630	(79,569)	0	0	0	0		0	11.779
	HURON ACQUISITION CO LLC			DE	HURON ACQUISITION CO LLC		08/31/2015	5	112,205	282,452	282,452	128,591	0	0	0	0		0	0.300
	NASSAU PRIVATE CREDIT ONSHORE FUND LP			DE	NASSAU PRIVATE CREDIT ONSHORE FUND LP		07/01/2019		7,846,162	9,753,359	9,753,359	2,056,302	0	0	0	0		12,080,963	20.000
	MARXENT LABS LLC			DE	MARXENT LABS LLC		06/30/2016	5	2,500,000	4,108,710	4,108,710	1,608,710	0	0	0	0		0	4.000
	NS UMS LLC			DE	NS UMS LLC		12/31/2014	5	313,419	117,050	117,050	83,581	0	0	0	0		0	6.304
	OAK HILL CAPITAL PARTNERS V ONSHORE LP			CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP		12/07/2020	1	5,320,678	5,939,105	5,939,105	618,427	0	0	0	0		2,176,693	0.234
	STAGE 1 GROWTH FUND - SERIES G			MA	STAGE 1 GROWTH FUND - SERIES G		02/10/2015	5	47,538,770	60,193,129	60,193,129	(779,669)	0	0	0	0		0	100.000
	ARROWHEAD CAPITAL FUND III			DE	ARROWHEAD CAPITAL FUND III		10/31/2016	2	1,996,980	1,882,644	1,882,644	(122,182)	0	0	0	0		5,498,803	12.635
	VISMA			LUX	VISMA		09/01/2017	5	405,530	665,539	665,539	(85,484)	0	0	0	0		0	0.136

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
	CORSAIR ASSIST INVESTORS LP			DE	CORSAIR ASSIST INVESTORS LP		02/13/2020	5	5,163,938	4,564,904	4,564,904	(362,670)	0	0	0	0		0	7.135
	OCM/GFI POWER OPPORTUNITIES FUND II			CA	OCM/GFI POWER OPPORTUNITIES FUND II		04/27/2005	1	0	0	0	0	0	0	0	0		150,000	0.265
	FENWAY CAPITAL PARTNERS FUND III			NY	FENWAY CAPITAL PARTNERS FUND III		12/14/2007	1	406,357	276,094	276,094	35,627	0	0	0	0		287,009	0.668
	AEA MEZZANINE FUND II			NY	AEA MEZZANINE FUND II		09/11/2008	2	209,558	146,138	146,138	(15,312)	0	0	0	0		419,077	2.446
	GRYPHON MEZZANINE PARTNERS II LP			DE	GRYPHON MEZZANINE PARTNERS II LP		12/20/2019	2	79,129	316,020	316,020	92,219	0	0	0	0		176,746	8.317
	CVC CRED PART US DIRECT LENDNG FND II (RN)LP			DE	CVC CRED PART US DIRECT LENDNG FND II (R		10/29/2018		141,438	141,438	141,438	0	0	0	0	0		51,460	0.000
	PINNACLE NATURAL RESOURCE FUND			NY	PINNACLE NATURAL RESOURCE FUND		07/31/2007	10	430,377	430,377	430,377	(1,709,066)	0	0	0	0		0	0.350
	LV ACQUISITION HOLDINGS			DE	LV ACQUISITION HOLDINGS		08/02/2016	5	101,247	227,082	227,082	114,009	0	0	0	0		0	1.266
	DWH EQUITY INVESTORS, LP			DE	DWH EQUITY INVESTORS, LP		04/09/2015	1	882,769	48,016	48,016	108,920	0	0	0	0		0	1.333
	DFW CAPITAL PARTNERS VI			DE	DFW CAPITAL PARTNERS VI		06/05/2019	1	2,351,743	3,028,312	3,028,312	464,278	0	0	0	0		1,464,909	1.000
	GSO CAPITAL OPPORTUNITIES FUND			NY	GSO CAPITAL OPPORTUNITIES FUND		12/20/2007	2	447,001	141,165	141,165	15,819	0	0	0	0		618,404	0.647
	CARE INVESTOR HOLDINGS, LLC			DE	CARE INVESTOR HOLDINGS, LLC		07/21/2017	5	0	51,433	51,433	(450,241)	0	0	0	0		0	0.968
	DENISON ACQUISITION COMPANY			RI	DENISON ACQUISITION COMPANY		07/09/2013	5	0	245,486	245,486	0	0	0	0	0		0	2.430
	OCM PRINCIPAL OPPORTUNITIES IV			CA	OCM PRINCIPAL OPPORTUNITIES IV		02/01/2007	1	193,280	282	282	22,140	0	0	0	0		500,238	0.112
	TCH GROUP, LP			DE	TCH GROUP, LP		11/10/2017	5	88,591	184,255	184,255	(72,352)	0	0	0	0		0	0.037
	KELSO INVESTMENT ASSOCIATES VII			NY	KELSO INVESTMENT ASSOCIATES VII		05/27/2004	1	845,871	14,815	14,815	(1,044)	0	0	0	0		0	0.377
	KEPHA PARTNERS I			MA	KEPHA PARTNERS I		05/22/2007	1	5,174,328	859,000	859,000	(71,393)	0	0	0	0		0	5.409
	BLUE OCEAN INCOME FUND LP			DE	BLUE OCEAN INCOME FUND LP		10/29/2018		503,721	2,007,679	2,007,679	1,450,230	0	0	0	0		53,345	8.916
	JOERNS HEALTHCARE			DE	JOERNS HEALTHCARE		12/01/2019	5	90,220	90,220	90,220	0	0	0	0	0		0	0.000
	SCREENVISION LLC			DE	SCREENVISION LLC		07/02/2018	5	807,737	928,348	928,348	(30,629)	0	0	0	0		0	0.540
	PAYLINK MAYFAIR INC.			CYM	PAYLINK MAYFAIR INC.		07/07/2014	5	592,097	2,123,667	2,123,667	1,220,866	0	0	0	0		0	0.000
	WINDMILL INVESTMENTS LTD			CYM	WINDMILL INVESTMENTS LTD		06/30/2018	1	569,428	1,157,690	1,157,690	(65,014)	0	0	0	0		0	0.490
	SUSTAINABLE ADVANCED TECHNOLOGY PARTNERS LLC			DE	SUSTAINABLE ADVANCED TECHNOLOGY PARTNERS		05/25/2018	5	2,650,000	640,362	640,362	(79,550)	0	0	0	0		0	80.630
	STAGE 1 ONE/PIN			MA	STAGE 1 ONE/PIN		04/01/2008	5	10,974,910	15,281,608	15,281,608	(981,629)	0	0	0	0		0	99.560
	KEPHA II			MA	KEPHA II		04/02/2012	1	1,171,349	0	0	(331,087)	0	0	0	0		1,000,000	5.017
	REDBIRD SERIES 2019, LP			DE	REDBIRD SERIES 2019, LP		03/27/2020	1	5,385,311	5,476,116	5,476,116	(107,006)	0	0	0	0		793,686	0.760
	MAKENA REAL ESTATE FUND II			DE	MAKENA REAL ESTATE FUND II		06/20/2017	2	1,840,474	1,961,566	1,961,566	100,081	0	0	0	0		1,023,531	2.750
	OAKTREE MEZZANINE FUND III			CA	OAKTREE MEZZANINE FUND III		02/16/2011	2	65,426	80,368	80,368	28,092	0	0	0	0		160,000	0.465
	HANCOCK CO-INVESTORS V LLC			DE	HANCOCK CO-INVESTORS V LLC		11/29/2017	5	4,754,596	4,986,788	4,986,788	(63,732)	0	0	0	0		0	71.330
	OCM OPPORTUNITIES FUND VII			CA	OCM OPPORTUNITIES FUND VII		05/16/2007	1	61,944	18,363	18,363	2,655	0	0	0	0		0	0.069
	SUMMIT PARTNERS VI			MA	SUMMIT PARTNERS VI		03/15/2001	1	18,318	19,734	19,734	(10,568)	0	0	0	0		0	0.134
	AIC CREDIT OPPORTUNITIES PARTNERS FUND II LP			DE	AIC CREDIT OPPORTUNITIES PARTNERS FUND I		03/04/2019		8,140,010	9,076,481	9,076,481	1,002,346	0	0	0	0		1,000,000	7.281
	THL CREDIT DL IV FNDG LLC			DE	THL CREDIT DL IV FNDG LLC		11/02/2018		494,192	844,943	844,943	366,583	0	0	0	0		38,763	0.270
	ROLLAND-FOX HOLDINGS, LLC			DE	ROLLAND-FOX HOLDINGS, LLC		03/25/2015	5	0	0	0	(38,117)	0	0	0	0		0	4.860
	NORTH HAVEN OFFSHORE INFRASTRUCTURE PARTNERS			NY	NORTH HAVEN OFFSHORE INFRASTRUCTURE PART		04/30/2008	10	1,768,974	1,031,733	1,031,733	(247,717)	0	0	0	0		649,800	1.710
	FOUNDATION CAPITAL IV			CA	FOUNDATION CAPITAL IV		08/02/2001	1	207,547	7,998	7,998	449	0	0	0	0		0	0.424
	FREIGHT FARM INVESTORS, LLC			DE	FREIGHT FARM INVESTORS, LLC		05/31/2017	5	2,597,100	3,482,959	3,482,959	0	0	0	0	0		0	100.000
	OCM OPPORTUNITIES FUND VIIB			CA	OCM OPPORTUNITIES FUND VIIB		06/03/2008	1	145,378	2,289	2,289	(95)	0	0	0	0		125,000	0.018
	SBHC HOLDINGS LLC			DE	SBHC HOLDINGS LLC		11/15/2017	5	0	45,201	45,201	83,977	0	0	0	0		0	0.043
	Gridiron Capital Fund IV LP			DEU	GRIDIRON IV		05/06/2020	1	5,071,737	7,037,111	7,037,111	1,719,693	0	0	0	0		2,309,151	1.020
	GCG INVESTORS V			DE	GCG Investors V GP, LLC		10/14/2020	2	2,806,983	2,638,448	2,638,448	(168,535)	0	0	0	0		7,193,017	3.571
	KAWP HOLDINGS LP			DE	KAWP Holdings GP, LLC		12/18/2020	5	1,036,702	1,122,976	1,122,976	86,274	0	0	0	0		0	0.204
	KOHLBERG INVESTORS IX LP			DE	Kohlberg Management IX, LLC		12/18/2020	1	4,629,477	5,319,060	5,319,060	689,583	0	0	0	0		5,381,475	1.510
	CORSAIR INDIGO INVESTORS LP			KY	CORSAIR INDIGO INVESTORS LP		01/04/2021	1	5,164,510	9,234,586	9,234,586	4,070,076	0	0	0	0		735,490	7.071
	RPS GROUP HOLDINGS, LLC			DE	RSCF I GP, LLC		03/01/2021	5	334,586	420,699	420,699	86,113	0	0	0	0		0	0.732
	JLL JES CO-INVEST LP			DE	JLL Partners, LLC		03/25/2021	5	5,324,211	5,205,192	5,205,192	(119,019)	0	0	0	0		792,461	5.130
	AURORA EQUITY PARTNERS VI			DE	Aurora Fund VI UGP LLC		04/23/2021	1	2,759,782	2,696,548	2,696,548	(63,233)	0	0	0	0		7,239,699	0.585
	VALKYRIE SELECTIONS LLC			CAN	Valkyrie Selections LLC		04/06/2021	5	1,500,000	1,500,000	1,500,000	0	0	0	0	0		0	4.390
	PTI TECHNOVATIONS LLC (ALTA THERM)			US	PTI TECHNOVATIONS LLC (ALTA THERM)		03/31/2019	5	0	0	0	0	0	1,250,000	0	0		0	8.329
	CRESCENT DIRECT LENDING FUND III			DE	CDL Fund III GP LLC		08/19/2021		622,888	618,609	618,609	(4,279)	0	0	0	0		2,377,112	2.970
	BALANCE POINT LLC			DE	Balance Point LLC		10/14/2021	5	9,920,536	9,920,536	9,920,536	0	0	0	0	0		0	22.018
	KL STOCKTON CO-INVEST LP			DE	KLS Fund I GP LP		11/09/2021	5	3,750,000	3,750,000	3,750,000	0	0	0	0	0		0	12.500

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP			DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V		12/29/2021	1	1,102,655	1,102,655	1,102,655	0	0	0	0	0		5,925,881	4.753
	HKW CAPITAL PARTNERS III			NY	HKW CAPITAL PARTNERS III		06/15/2007	1	1,174,445	239,496	239,496	(126,458)	0	0	0	0		364,226	2.496
	IMAGINETICS HOLDINGS INC			WA	IMAGINETICS HOLDINGS INC		12/17/2012	5	2,429,807	62,165	62,165	0	0	0	0	0		0	18.846
	MARK ANDY CO-INVESTORS			CYM	MARK ANDY CO-INVESTORS		09/30/2014	5	1,613,479	77,563	77,563	(36,967)	0	0	0	0		0	0.000
	PARKING TRANSPORTATION III			DE	PARKING TRANSPORTATION III		11/17/2014	1	1,274,502	971,758	971,758	6,490	0	0	0	0		22,393	12.454
	STAGE 1 GROWTH FUND SERIES 3			MA	STAGE 1 GROWTH FUND SERIES 3		07/22/2014	5	9,835,888	9,434,890	9,434,890	(1,087,108)	0	0	0	0		0	78.300
	WINDJAMMER MEZZANINE FUND II			CA	WINDJAMMER MEZZANINE FUND II		03/12/2000	2	0	0	0	(9,834)	0	0	0	0		1,519,941	2.387
	VP PRIMALOFT HOLDINGS LLC			DE	VP PRIMALOFT HOLDINGS LLC		10/01/2017	5	30,937	30,937	30,937	8,050	0	0	0	0		0	0.084
	OLYMPIA TOPCO LP			DE	OLYMPIA TOPCO LP		01/01/2020	1	4,750,000	3,349,820	3,349,820	(651,797)	0	0	0	0		0	1.520
	SAGEVIEW III LP			CYM	SAGEVIEW III LP		06/29/2020	1	1,774,952	1,805,839	1,805,839	126,065	0	0	0	0		3,212,628	2.224
	HPS SPECIALTY LOAN FUND V			CYM	HPS GP, Ltd.		03/05/2021		4,810,603	5,186,660	5,186,660	376,057	0	0	0	0		2,609,887	0.136
	CENTER OAK EQUITY FUND II			US	CENTER OAK EQUITY FUND II		05/25/2021	1	1,168,551	956,022	956,022	(212,529)	0	0	0	0		3,827,585	0.725
	HUNTER STREET RTL LP			DE	Hunter Street Master Fund I GP, LLC		11/29/2021	1	5,000,000	5,000,000	5,000,000	0	0	0	0	0		0	29.630
1999999. Joint Venture Interests - Common Stock - Unaffiliated									363,803,479	390,258,898	390,258,898	15,241,497	0	9,905,714	0	0	0	96,808,124	XXX
	NCA REALTY FUND I LP			CA	NCA Realty Partners		12/14/2021		5,984,259	5,984,259	5,984,259	0	0	0	0	0	0	0	50.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									5,984,259	5,984,259	5,984,259	0	0	0	0	0	0	0	XXX
401378-AB-0	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	10/27/2017		556,330	640,561	554,674	0	(418)	0	0	0	24,375	0	0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	03/06/2019		1,522,600	1,640,052	1,476,502	0	(17,125)	0	0	0	88,750	0	0.000
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	04/20/2018		1,154,790	1,308,425	1,139,774	0	(4,303)	0	0	0	53,750	0	0.000
575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/21/2017		3,653,314	4,260,538	3,648,699	0	(1,148)	0	0	0	157,005	0	0.000
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	04/23/2020		3,344,523	3,440,265	3,341,319	0	(1,907)	0	0	0	109,688	0	0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/16/2014		10,200,360	12,162,705	10,188,731	0	(4,778)	0	0	0	495,000	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		7,002,208	8,045,553	7,002,546	0	307	0	0	0	304,500	0	0.000
64952G-AE-8	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	04/06/2011		9,658,120	11,861,107	9,499,046	0	(32,701)	0	0	0	528,750	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO			DE	NEW YORK LIFE INSURANCE CO	1.C FE	09/20/2017		1,963,416	2,132,644	1,891,920	0	(18,126)	0	0	0	95,108	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		1,099,605	1,405,358	1,099,784	0	67	0	0	0	48,950	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/15/2021		3,358,272	3,614,953	3,358,329	0	57	0	0	0	89,782	0	0.000
743917-AH-9	PRUDENTIAL INSURANCE COMPANY OF AMERICA			NJ	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1.F FE	10/18/2017		1,222,767	1,119,754	1,070,247	0	(38,407)	0	0	0	76,775	0	0.000
74432Q-AC-9	PRUDENTIAL FINANCIAL INC			NJ	PRUDENTIAL FINANCIAL INC	1.G FE	07/24/2003		2,794,710	3,895,602	2,876,328	0	7,386	0	0	0	172,500	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	02/19/2019		1,838,206	2,054,638	1,796,485	0	(15,200)	0	0	0	94,119	0	0.000
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	09/14/2017		3,396,310	3,862,521	3,359,706	0	(9,362)	0	0	0	147,000	0	0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/03/2017		6,977,600	8,482,985	6,980,050	0	825	0	0	0	298,900	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/04/2020		749,003	785,106	749,065	0	45	0	0	0	24,750	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	01/17/2019		9,409,437	12,709,572	9,404,559	0	(1,696)	0	0	0	478,950	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	04/21/2021		3,006,504	3,357,447	3,006,450	0	(54)	0	0	0	56,250	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									72,908,073	86,779,784	72,444,215	0	(136,539)	0	0	0	3,344,901	0	XXX
	BOSTON FINANCIAL TAX CREDIT XVI			MA	BOSTON FINANCIAL TAX CREDIT XVI		12/31/2010	10	0	0	0	(22,526)	0	0	0	0	0	0	10.636
	BOSTON FINANCIAL TAX CREDIT XIX			MA	BOSTON FINANCIAL TAX CREDIT XIX		12/31/2010	10	96,540	0	0	(96,540)	0	0	0	0	0	0	14.125
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									96,540	0	0	(119,066)	0	0	0	0	0	0	XXX
14040*-AB-9	CAPITAL POWER LP 5.61 06-2026			CAN	CAPITAL POWER LP 5.61 06-2026	2.C	06/15/2011		5,000,000	5,688,902	5,000,000	0	0	0	0	0	280,500	0	0.000
4699999. Any Other Class of Assets - Unaffiliated									5,000,000	5,688,902	5,000,000	0	0	0	0	0	280,500	0	XXX
4899999. Total - Unaffiliated									454,136,966	495,268,755	480,244,284	15,151,995	(136,539)	9,905,714	0	0	3,625,401	98,350,193	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									454,136,966	495,268,755	480,244,284	15,151,995	(136,539)	9,905,714	0	0	3,625,401	98,350,193	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$ 0	1B	$ 0	1C	$ 15,849,080	1D	$ 23,046,273	1E	$ 0	1F	$ 13,481,256	1G	$ 20,067,606
1B	2A	$ 0	2B	$ 0	2C	$ 5,000,000								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE 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
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP		CT	IRONWOOD MEZZANINE FUND IV-B LP	06/20/2018		0	1,214,516	0	3.660
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							0	1,214,516	0	XXX
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V	01/24/2020	2	0	84,050	0	0.193
	MANCHESTERSTORY VENTURE		DE	MANCHESTERSTORY VENTURE	02/01/2017	1	0	824,258	0	4.960
	RIVERSIDE STRATEGIC CAPITAL		DE	RIVERSIDE STRATEGIC CAPITAL	10/13/2015	1	0	773,406	0	1.981
	JLL PARTNERS VIII		DE	JLL PARTNERS VIII	06/05/2020	1	0	990,535	0	0.560
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020		0	1,233,935	0	1.649
	HANCOCK CAPITAL PARTNERS VI		DE	HANCOCK CAPITAL PARTNERS VI	11/08/2019	2	0	1,254,916	0	1.447
	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUITY FUND		CA	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUI	12/03/2007	10	0	15,094	0	4.348
	CORSAIR V		CYM	CORSAIR V	12/01/2019	1	0	1,982,959	0	0.625
	AEA MEZZANINE FUND IV		DE	AEA MEZZANINE FUND IV	09/15/2019	2	0	650,983	0	0.845
	NORTHSTAR MEZZ PARTNERS VII		DE	NORTHSTAR MEZZ PARTNERS VII	10/30/2019	2	0	900,911	0	0.414
	REDBIRD VIDA CO-INVEST LLP		DE	REDBIRD VIDA CO-INVEST LLP	09/30/2019	5	0	56,701	0	16.800
	AQUILINE FINANCIAL SERVICES FUND IV LP		CYM	AQUILINE FINANCIAL SERVICES FUND IV LP	07/13/2020	1	0	1,771,457	0	0.196
	CYPRIUM PARALLEL INVESTORS V		DE	CYPRIUM PARALLEL INVESTORS V	08/15/2019	2	0	1,054,139	0	5.485
	REDBIRD CAPITAL PARTNERS FUND II LP		DE	REDBIRD CAPITAL PARTNERS FUND II LP	09/28/2018	1	0	536,632	0	1.573
	NASSAU PRIVATE CREDIT ONSHORE FUND LP		DE	NASSAU PRIVATE CREDIT ONSHORE FUND LP	07/01/2019		0	(416,539)	0	20.000
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP	12/07/2020	1	0	4,577,125	0	0.234
	STAGE 1 GROWTH FUND - SERIES G		MA	STAGE 1 GROWTH FUND - SERIES G	02/10/2015	5	0	2,542,140	0	100.000
	ARROWHEAD CAPITAL FUND III		DE	ARROWHEAD CAPITAL FUND III	10/31/2016	2	1,638,144	1,188,571	0	12.635
	GRYPHON MEZZANINE PARTNERS II LP		DE	GRYPHON MEZZANINE PARTNERS II LP	12/20/2019	2	0	26,994	0	8.317
	CVC CRED PART US DIRECT LENDNG FND II (RN)LP		DE	CVC CRED PART US DIRECT LENDNG FND II (R	10/29/2018		0	77,061	0	0.000
	DWH EQUITY INVESTORS, LP		DE	DWH EQUITY INVESTORS, LP	04/09/2015	1	0	1,999	0	1.333
	DFW CAPITAL PARTNERS VI		DE	DFW CAPITAL PARTNERS VI	06/05/2019	1	0	1,620,330	0	1.000
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP	03/27/2020	1	0	2,553,261	0	0.760
	HANCOCK CO-INVESTORS V LLC		DE	HANCOCK CO-INVESTORS V LLC	11/29/2017	5	0	46,650	0	71.330
	THL CREDIT DL IV FNDG LLC		DE	THL CREDIT DL IV FNDG LLC	11/02/2018		0	258,145	0	0.270
	FREIGHT FARM INVESTORS, LLC		DE	FREIGHT FARM INVESTORS, LLC	05/31/2017	5	0	259,700	0	100.000
	SBHC HOLDINGS LLC		DE	SBHC HOLDINGS LLC	11/15/2017	5	0	8,650	0	0.043
	Gridiron Capital Fund IV LP		DE	GRIDIRON IV	05/06/2020	1	0	1,560,598	0	1.020
	GCG INVESTORS V		DE	GCG Investors V GP, LLC	10/14/2020	2	206,367	2,187,882	0	3.571
	KAWP HOLDINGS LP		DE	KAWP Holdings GP, LLC	12/18/2020	5	0	200,238	0	0.204
	KOHLBERG INVESTORS IX LP		DE	Kohlberg Management IX, LLC	12/18/2020	1	0	3,815,256	0	1.510
	CORSAIR INDIGO INVESTORS LP		CYM	CORSAIR INDIGO INVESTORS LP	01/04/2021	1	5,164,510	0	0	7.071
	RPS GROUP HOLDINGS, LLC		DE	RSCF I GP, LLC	03/01/2021	5	334,586	0	0	0.732
	JLL JES CO-INVEST LP		DE	JLL Partners, LLC	03/25/2021	5	4,689,176	635,035	0	5.130
	AURORA EQUITY PARTNERS VI		DE	Aurora Fund VI UGP LLC	04/23/2021	1	1,600,107	2,040,528	0	0.585
	VALKYRIE SELECTIONS LLC		CAN	Valkyrie Selections LLC	04/06/2021	5	1,500,000	0	0	4.390
	CRESCENT DIRECT LENDING FUND III		DE	CDL Fund III GP LLC	08/19/2021		135,471	487,417	0	2.970
	BALANCE POINT LLC		DE	Balance Point LLC	10/14/2021	5	10,000,000	0	0	22.018
	KL STOCKTON CO-INVEST LP		DE	KLS Fund I GP LP	11/09/2021	5	3,750,000	0	0	12.500
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V	12/29/2021	1	1,102,655	0	0	4.753
	HKW CAPITAL PARTNERS III		NY	HKW CAPITAL PARTNERS III	06/15/2007	1	0	907	0	2.496
	MARK ANDY CO-INVESTORS		CYM	MARK ANDY CO-INVESTORS	09/30/2014	5	0	12,088	0	0.000
	SAGEVIEW III LP		CYM	SAGEVIEW III LP	06/29/2020	1	0	880,414	0	2.224
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.	03/05/2021		1,500,000	3,470,070	0	0.136
	CENTER OAK EQUITY FUND II		US	CENTER OAK EQUITY FUND II	05/25/2021	1	363,499	805,052	0	0.725
	HUNTER STREET RTL LP		DE	Hunter Street Master Fund I GP, LLC	11/29/2021	1	5,000,000	0	0	29.630
1999999. Joint Venture Interests - Common Stock - Unaffiliated							36,984,515	40,969,550	0	XXX
	NCA REALTY FUND I LP		CA	NCA Realty Partners	12/14/2021		5,984,259	0	0	50.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,984,259	0	0	XXX
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	03/15/2021		3,358,272	0	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO		OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	04/21/2021		3,006,504	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							6,364,776	0	0	XXX
4899999. Total - Unaffiliated							49,333,550	42,184,066	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							49,333,550	42,184,066	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
37941#-10-0	GLOBAL TRANSPORT INCOME FUND		LUX	GLOBAL TRANSPORT INCOME FUND	08/31/2018	11/19/2021						0						0	409,156
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP		CT	IRONWOOD MEZZANINE FUND IV-B LP	06/20/2018	12/31/2021	1,543,557	0	0	0	0	0	0	1,543,557	1,543,557	0	0	0	619,652
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							1,543,557	0	0	0	0	0	0	1,543,557	1,543,557	0	0	0	1,028,808
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V	01/24/2020	06/01/2021	37,187	0	0	0	0	0	0	37,187	37,187	0	0	0	(13,087)
	NASSAU CFO FUND		DE	NASSAU CFO FUND	09/06/2019	02/16/2021	6,352,462	0	0	0	0	0	0	6,352,462	6,352,462	0	0	0	97,088,689
	REDBIRD AMPLER CO-INVEST LP		DE	REDBIRD AMPLER CO-INVEST LP	11/01/2019	08/04/2021	729,844	0	0	0	0	0	0	729,844	729,844	0	0	0	1,004,874
	REMPREX LLC - COMMON		DE	REMPREX LLC - COMMON	09/13/2018	06/11/2021	250,000	0	0	0	0	0	0	250,000	250,000	0	0	0	0
	RIVERSIDE STRATEGIC CAPITAL		DE	RIVERSIDE STRATEGIC CAPITAL	10/13/2015	09/03/2021	721,834	0	0	0	0	0	0	721,834	721,834	0	0	0	261,962
	AMERICAN INFRASTRUCTURE MLP FUND II		CA	AMERICAN INFRASTRUCTURE MLP FUND II	08/09/2013	10/12/2021	1,353,429	0	0	0	0	0	0	1,353,429	1,353,429	0	0	0	763,105
	JLL PARTNERS VIII		DE	JLL PARTNERS VIII	06/05/2020	06/04/2021	564,161	0	0	0	0	0	0	564,161	564,161	0	0	0	0
	SUMMIT PARTNERS SUB DEBT IV-A		MA	SUMMIT PARTNERS SUB DEBT IV-A	02/01/2010	01/08/2021	102,821	0	0	0	0	0	0	102,821	102,821	0	0	0	0
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020	07/08/2021	162,997	0	0	0	0	0	0	162,997	162,997	0	0	0	1,096,623
	NORTHSTAR MEZZ PARTNERS IV		MN	NORTHSTAR MEZZ PARTNERS IV	04/30/2005	07/01/2021	40,353	(1,750)	0	0	0	(1,750)	0	38,603	36,815	0	0	0	(1,788)
	HANCOCK CAPITAL PARTNERS VI		DE	HANCOCK CAPITAL PARTNERS VI	11/08/2019	11/04/2021	810,931	0	0	0	0	0	0	810,931	810,931	0	0	0	521,548
	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUITY FUND		CA	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUI	12/03/2007	12/22/2021	204,461	0	0	0	0	0	0	204,461	204,461	0	0	0	64,920
	MILLS FLEET FARM GROUP LLC		DE	MILLS FLEET FARM GROUP LLC	04/26/2016	07/01/2021	87,302	0	0	0	0	0	0	87,302	0	0	0	0	(87,302)
	CORSAIR V		CYM	CORSAIR V	12/01/2019	02/01/2021	107,909	0	0	0	0	0	0	107,909	107,909	0	0	0	359,118
	NORTHSTAR MEZZ PARTNERS III		MN	NORTHSTAR MEZZ PARTNERS III	06/29/2001	07/01/2021	950,575	(2,727)	0	0	0	(2,727)	0	947,848	15,839	0	0	0	(932,009)
	AEA MEZZANINE FUND IV		DE	AEA MEZZANINE FUND IV	09/15/2019	11/22/2021	1,031,025	0	0	0	0	0	0	1,031,025	1,031,025	0	0	0	280,995
	NORTHSTAR MEZZ PARTNERS VII		DE	NORTHSTAR MEZZ PARTNERS VII	10/30/2019	11/01/2021	510,331	0	0	0	0	0	0	510,331	510,331	0	0	0	0
	HURON FUND II		MI	HURON FUND II	04/07/2005	09/01/2021	56,432	0	0	0	0	0	0	56,432	56,432	0	0	0	0
	DLJ INVESTMENT PARTNERS III		NY	DLJ INVESTMENT PARTNERS III	02/02/2007	09/03/2021	80,746	0	0	0	0	0	0	80,746	80,746	0	0	0	0
	VSS COMMUNICATIONS PARTNERS IV		NY	VSS COMMUNICATIONS PARTNERS IV	03/31/2006	12/01/2021	145,638	0	0	0	0	0	0	145,638	145,638	0	0	0	0
	IRONWOOD MEZZANINE FUND		CT	IRONWOOD MEZZANINE FUND	06/15/2001	07/01/2021	1,419	(1,419)	0	0	0	(1,419)	0	0	0	0	0	0	0
	CYPRIUM PARALLEL INVESTORS V		DE	CYPRIUM PARALLEL INVESTORS V	08/15/2019	12/28/2021	644,028	0	0	0	0	0	0	644,028	644,028	0	0	0	590,613
	WCI-BBB INVESTMENT LLC		CA	WCI-BBB INVESTMENT LLC	06/28/2007	07/01/2021	40,968	(20,484)	0	0	0	(20,484)	0	20,484	0	0	0	0	(20,484)
	OCM MEZZANINE FUND II		CA	OCM MEZZANINE FUND II	03/17/2006	07/01/2021	435,936	0	0	0	0	0	0	435,936	0	0	0	0	(435,936)
	VANTAGE MOBILITY HOLDINGS LLC		DE	VANTAGE MOBILITY HOLDINGS LLC	09/03/2016	07/01/2021	589,605	0	0	0	0	0	0	589,605	0	0	0	0	(589,605)
	REDBIRD CAPITAL PARTNERS FUND II LP		DE	REDBIRD CAPITAL PARTNERS FUND II LP	09/28/2018	08/03/2021	1,629,706	0	0	0	0	0	0	1,629,706	1,629,706	0	0	0	1,255,794
	REMPREX HOLDINGS LLC		DE	REMPREX HOLDINGS LLC	12/08/2014	07/14/2021	392,259	0	0	0	0	0	0	392,259	392,259	0	0	0	88,458
	TOWER SQUARE CAPITAL PARTNERS II		MA	TOWER SQUARE CAPITAL PARTNERS II	11/02/2005	07/01/2021	114,054	(5,388)	0	0	0	(5,388)	0	108,666	0	0	0	0	(108,666)
	NASSAU PRIVATE CREDIT ONSHORE FUND LP		DE	NASSAU PRIVATE CREDIT ONSHORE FUND LP	07/01/2019	09/13/2021	0	0	0	0	0	0	0	0	0	0	0	0	150,199
	CANDOVER 2008		GBR	CANDOVER 2008	09/11/2008	07/01/2021	727,425	(594)	0	0	0	(594)	0	726,831	0	0	0	0	(726,831)
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP	12/07/2020	02/16/2021	99,397	0	0	0	0	0	0	99,397	99,397	0	0	0	0
	ARROWHEAD CAPITAL FUND III		DE	ARROWHEAD CAPITAL FUND III	10/31/2016	12/06/2021	1,170,426	0	0	0	0	0	0	1,170,426	1,170,426	0	0	0	74,521
	FENWAY CAPITAL PARTNERS FUND III		NY	FENWAY CAPITAL PARTNERS FUND III	12/14/2007	10/22/2021	10,573	0	0	0	0	0	0	10,573	10,573	0	0	0	0
	AEA MEZZANINE FUND II		NY	AEA MEZZANINE FUND II	09/11/2008	03/23/2021	41,118	0	0	0	0	0	0	41,118	41,118	0	0	0	0
	HIGGINBOTHAM INSURANCE AGENCY		DE	HIGGINBOTHAM INSURANCE AGENCY	01/01/2015	07/01/2021	18,674	(9,337)	0	0	0	(9,337)	0	9,337	0	0	0	0	(9,337)
	CVC CRED PART US DIRECT LENDNG FND II (RN)LP		DE	CVC CRED PART US DIRECT LENDNG FND II (R	10/29/2018	08/19/2021	1,258	0	0	0	0	0	0	1,258	1,258	0	0	0	0
	PINNACLE NATURAL RESOURCE FUND		NY	PINNACLE NATURAL RESOURCE FUND	07/31/2007	08/31/2021	5,557,725	0	0	0	0	0	0	5,557,725	5,557,725	0	0	0	2,640,275
	DWH EQUITY INVESTORS, LP		DE	DWH EQUITY INVESTORS, LP	04/09/2015	11/01/2021	192,956	0	0	0	0	0	0	192,956	192,956	0	0	0	0
	DFW CAPITAL PARTNERS VI		DE	DFW CAPITAL PARTNERS VI	06/05/2019	08/18/2021	1,441,605	0	0	0	0	0	0	1,441,605	1,441,605	0	0	0	429,437
	OCM PRINCIPAL OPPORTUNITIES IV		CA	OCM PRINCIPAL OPPORTUNITIES IV	02/01/2007	11/19/2021	74,708	0	0	0	0	0	0	74,708	74,708	0	0	0	0
	NASSAU CORAMERICA 2019-FL1		DE	NASSAU CORAMERICA 2019-FL1	03/03/2020	07/01/2021	23,195	1	0	0	0	1	0	23,196	0	0	0	0	(23,196)
	DREAM II HOLDINGS, LLC		DE	DREAM II HOLDINGS, LLC	12/31/2014	07/01/2021	49,983	0	0	0	0	0	0	49,983	0	0	0	0	(49,983)
	NEWSTONE CAPITAL PARTNERS		CA	NEWSTONE CAPITAL PARTNERS	05/30/2006	07/01/2021	18,102	0	0	0	0	0	0	18,102	0	0	0	0	(18,102)
	KEPHA II		MA	KEPHA II	04/02/2012	12/22/2021	1,605,157	0	0	0	0	0	0	1,605,157	1,605,157	0	0	0	0
	WCG HOLDCO LLC		DE	WCG HOLDCO LLC	12/20/2014	07/01/2021	518	(259)	0	0	0	(259)	0	259	0	0	0	0	(259)
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP	03/27/2020	07/13/2021	447,235	0	0	0	0	0	0	447,235	447,235	0	0	0	1,440,110
	OAKTREE MEZZANINE FUND III		CA	OAKTREE MEZZANINE FUND III	02/16/2011	04/29/2021	62,418	0	0	0	0	0	0	62,418	62,418	0	0	0	0
	HANCOCK CO-INVESTORS V LLC		DE	HANCOCK CO-INVESTORS V LLC	11/29/2017	10/06/2021	54,997	0	0	0	0	0	0	54,997	54,997	0	0	0	474,415
	OCM OPPORTUNITIES FUND VII		CA	OCM OPPORTUNITIES FUND VII	05/16/2007	05/17/2021	2,432	0	0	0	0	0	0	2,432	2,432	0	0	0	0
	TDG INVESTMENT HOLDINGS, LP		DE	TDG INVESTMENT HOLDINGS, LP	05/31/2018	09/02/2021	1,579,543	(464,155)	0	0	0	(464,155)	0	1,115,388	1,115,388	0	0	0	1,113,142
	SUMMIT PARTNERS VI		MA	SUMMIT PARTNERS VI	03/15/2001	01/08/2021	5,702	0	0	0	0	0	0	5,702	5,702	0	0	0	11,984

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
	AIC CREDIT OPPORTUNITIES PARTNERS FUND II LP		DE	AIC CREDIT OPPORTUNITIES PARTNERS FUND I	03/04/2019	02/12/2021	192,637	0	0	0	0	0	0	192,637	192,637	0	0	0	457,344
	THL CREDIT DL IV FNDG LLC		DE	THL CREDIT DL IV FNDG LLC	11/02/2018	04/15/2021	100,983	0	0	0	0	0	0	100,983	100,983	0	0	0	69,183
	DOUGHTY HANSON & CO V		GBR	DOUGHTY HANSON & CO V	12/01/2006	07/01/2021	57,752	(3,478)	0	0	0	(3,478)	0	54,274	0	0	0	0	(54,274)
	OCM OPPORTUNITIES FUND VIIB		CA	OCM OPPORTUNITIES FUND VIIB	06/03/2008	05/18/2021	2,404	0	0	0	0	0	0	2,404	2,404	0	0	0	0
	SBHC HOLDINGS LLC		DE	SBHC HOLDINGS LLC	11/15/2017	11/24/2021	84,585	0	0	0	0	0	0	84,585	84,585	0	0	0	233,453
	KOHLBERG INVESTORS IX LP		DE	Kohlberg Management IX, LLC	12/18/2020	03/17/2021	186,626	0	0	0	0	0	0	186,626	186,626	0	0	0	138,919
	AURORA EQUITY PARTNERS VI		DE	Aurora Fund VI UGP LLC	04/23/2021	06/03/2021	880,854	0	0	0	0	0	0	880,854	880,854	0	0	0	0
	BALANCE POINT LLC		DE	Balance Point LLC	10/14/2021	10/29/2021	79,464	0	0	0	0	0	0	79,464	79,464	0	0	0	0
	HKW CAPITAL PARTNERS III		NY	HKW CAPITAL PARTNERS III	06/15/2007	03/03/2021	43,622	0	0	0	0	0	0	43,622	43,622	0	0	0	0
	PARKING TRANSPORTATION III		DE	PARKING TRANSPORTATION III	11/17/2014	08/31/2021	378,907	0	0	0	0	0	0	378,907	378,907	0	0	0	0
	STAGE 1 GROWTH FUND SERIES 3		MA	STAGE 1 GROWTH FUND SERIES 3	07/22/2014	10/01/2021	397,890	0	0	0	0	0	0	397,890	397,890	0	0	0	1,353,132
	TA X		MA	TA X	03/17/2006	07/01/2021	431	0	0	0	0	0	0	431	0	0	0	0	(431)
	WCG CO-INVEST LLC		DE	WCG CO-INVEST LLC	09/16/2016	07/01/2021	163,823	(125,531)	0	0	0	(125,531)	0	38,292	0	0	0	0	(37,605)
	DASH		DE	DASH	03/01/2017	06/02/2021	246,352	(142,804)	0	0	0	(142,804)	0	103,548	103,548	0	0	0	88,989
	VP PRIMALOFT HOLDINGS LLC		DE	VP PRIMALOFT HOLDINGS LLC	10/01/2017	12/21/2021	19,687	0	0	0	0	0	0	19,687	19,687	0	0	0	30,965
	WHEEL PROS HOLDINGS, LP		DE	WHEEL PROS HOLDINGS, LP	07/02/2018	05/14/2021	268,636	(213,647)	0	0	0	(213,647)	0	54,989	54,989	0	0	0	375,392
	WHEEL PROS LP DIRECT		DE	WHEEL PROS LP DIRECT	05/15/2019	05/20/2021	1,419,477	(1,138,716)	0	0	0	(1,138,716)	0	280,761	280,761	0	0	0	1,997,646
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.	03/05/2021	05/28/2021	159,468	0	0	0	0	0	0	159,468	159,468	0	0	0	272,884
	BRADFORD 2006 GP LLC		NY	Income distribution	09/11/2006	06/29/2021	0	0	0	0	0	0	0	0	0	0	0	0	227,614
	CARE INVESTOR HOLDINGS, LLC		DE	Income distribution	07/21/2017	03/18/2021	0	0	0	0	0	0	0	0	0	0	0	0	450,241
	CORSAIR INDIGO INVESTORS LP		CYM	Income distribution	01/04/2021	10/08/2021	0	0	0	0	0	0	0	0	0	0	0	0	95,919
	EMERALD PARTNERS V		MA	Income distribution	06/30/2005	06/25/2021	0	0	0	0	0	0	0	0	0	0	0	0	51,350
	Gridiron Capital Fund IV LP			Income distribution	05/06/2020	07/14/2021	0	0	0	0	0	0	0	0	0	0	0	0	348,429
	GRYPHON MEZZANINE PARTNERS II LP		DE	Income distribution	12/20/2019	08/18/2021	0	0	0	0	0	0	0	0	0	0	0	0	29,827
	KIK EQUITY CO-INVEST LLC		DE	Income distribution	08/04/2016	07/29/2021	0	0	0	0	0	0	0	0	0	0	0	0	101,247
	MACQUARIE INFRASTRUCTURE PARTNERS		NY	Income distribution	03/28/2007	12/29/2021	0	0	0	0	0	0	0	0	0	0	0	0	5,130
	MANCHESTERSTORY VENTURE		DE	Income distribution	02/01/2017	12/14/2021	0	0	0	0	0	0	0	0	0	0	0	0	1,040,143
	OCM/GFI POWER OPPORTUNITIES FUND II		CA	Income distribution	04/27/2005	01/22/2021	0	0	0	0	0	0	0	0	0	0	0	0	1,548
	OL INTERNATIONAL HOLDINGS		DE	Income distribution	12/30/2014	06/23/2021	0	0	0	0	0	0	0	0	0	0	0	0	136,911
	ROLLAND-FOX HOLDINGS, LLC		DE	Income distribution	03/25/2015	12/09/2021	0	0	0	0	0	0	0	0	0	0	0	0	114,657
	SIGMA PARTNERS 7		CA	Income distribution	11/01/2005	04/26/2021	0	0	0	0	0	0	0	0	0	0	0	0	530,223
	STAGE 1 GROWTH FUND - SERIES G		MA	Income distribution	02/10/2015	03/01/2021	0	0	0	0	0	0	0	0	0	0	0	0	13,263,668
	TA SUBORDINATED DEBT FUND II		MA	Income distribution	03/17/2006	03/02/2021	0	0	0	0	0	0	0	0	0	0	0	0	56,823
	TRIPLE I HOLDINGS, LLC		IL	Income distribution	03/23/2012	10/05/2021	0	0	0	0	0	0	0	0	0	0	0	0	15,094
	VISMA		LUX	Income distribution	09/01/2017	11/02/2021	0	0	0	0	0	0	0	0	0	0	0	0	601,332
	WINDJAMMER MEZZANINE FUND II		CA	Income distribution	03/12/2000	12/16/2021	0	0	0	0	0	0	0	0	0	0	0	0	23,985
1999999. Joint Venture Interests - Common Stock - Unaffiliated							36,017,158	(2,130,288)	0	0	0	(2,130,288)	0	33,886,866	30,790,374	0	0	0	128,713,935
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO		OH	OHIO NATIONAL LIFE INSURANCE CO	12/04/2017	12/02/2021	2,622,632	0	(16,184)	0	0	(16,184)	0	2,606,448	2,644,340	0	37,892	37,892	134,063
2799999. Surplus Debentures, etc - Unaffiliated							2,622,632	0	(16,184)	0	0	(16,184)	0	2,606,448	2,644,340	0	37,892	37,892	134,063
14040*-AA-1	CAPITAL POWER LP 5.21 06-2021		CAN	CAPITAL POWER LP 5.21 06-2021	06/15/2011	06/15/2021	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	130,250
3399999. Capital Notes - Unaffiliated							5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	130,250
	CENTERLINE CALIFORNIA CORP PARTNERS IV		NY	CENTERLINE CALIFORNIA CORP PARTNERS IV	12/31/2010	07/01/2021	0	0	0	0	0	0	0	0	0	0	0	0	(41,353)
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	(41,353)
4899999. Total - Unaffiliated							45,183,347	(2,130,288)	(16,184)	0	0	(2,146,472)	0	43,036,871	39,978,271	0	37,892	37,892	129,965,703
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							45,183,347	(2,130,288)	(16,184)	0	0	(2,146,472)	0	43,036,871	39,978,271	0	37,892	37,892	129,965,703

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-FG-3	UNITED STATES TREASURY				1.A	4,666,417	59.8553	4,336,516	7,245,000	4,778,104	0	72,609	0	0	0.000	1.537	N/A	0	0	11/30/2020	02/15/2049
912803-FK-4	UNITED STATES TREASURY				1.A	320,238	59.1295	325,212	550,000	322,331	0	2,093	0	0	0.000	1.943	N/A	0	0	08/30/2021	08/15/2049
912803-FM-0	UNITED STATES TREASURY				1.A	81,053,020	58.4196	68,935,128	118,000,000	82,839,812	0	1,034,852	0	0	0.000	1.261	N/A	0	0	03/06/2020	02/15/2050
912810-RJ-9	UNITED STATES TREASURY				1.A	2,592,775	119.6758	3,093,619	2,585,000	2,591,735	0	(134)	0	0	3.000	2.984	MN	10,069	49,075	09/08/2015	11/15/2044
912810-RT-7	UNITED STATES TREASURY				1.A	56,641	106.1523	61,568	58,000	56,816	0	35	0	0	2.250	2.360	FA	493	1,305	10/04/2016	08/15/2046
912810-RU-4	UNITED STATES TREASURY				1.A	1,004,648	118.7305	1,187,305	1,000,000	1,004,211	0	(90)	0	0	2.875	2.851	MN	3,733	23,647	07/19/2017	11/15/2046
912810-SJ-8	UNITED STATES TREASURY				1.A	105,969	107.4883	107,488	100,000	105,619	0	(151)	0	0	2.250	1.985	FA	850	2,250	08/27/2019	08/15/2049
912810-ST-6	UNITED STATES TREASURY				1.A	54,294,141	91.4258	50,284,190	55,000,000	54,326,229	0	31,030	0	0	1.375	1.449	MN	98,187	756,250	12/22/2020	11/15/2040
912828-4N-7	UNITED STATES TREASURY				1.A	1,267,188	109.0352	1,362,940	1,250,000	1,262,268	0	(1,714)	0	0	2.875	2.706	MN	4,666	35,938	01/24/2019	05/15/2028
912828-5C-0	UNITED STATES TREASURY				1.A	2,806,375	106.8711	2,992,391	2,800,000	2,805,069	0	(1,222)	0	0	3.000	2.949	MS	21,462	30,845	10/23/2018	09/30/2025
912828-R6-9	UNITED STATES TREASURY				1.A	413,922	101.5117	406,047	400,000	408,463	0	(5,459)	0	0	1.625	0.125	MN	571	6,500	02/01/2021	05/31/2023
912828-T3-4	UNITED STATES TREASURY				1.A	0	100.0000	0	0	0	0	0	0	0	1.125	1.125	MS	1,125	0	10/13/2016	09/30/2021
912828-Z9-4	UNITED STATES TREASURY				1.A	2,746,071	100.6133	2,696,436	2,680,000	2,735,434	0	(6,875)	0	0	1.500	1.226	FA	15,184	28,200	04/02/2021	02/15/2030
912828-ZQ-6	UNITED STATES TREASURY				1.A	1,952,430	93.5977	1,871,954	2,000,000	1,957,361	0	4,811	0	0	0.625	0.889	MN	1,623	12,500	01/06/2021	05/15/2030
91282C-AX-9	UNITED STATES TREASURY				1.A	25,002,930	99.7734	24,943,350	25,000,000	25,001,381	0	(1,512)	0	0	0.125	0.119	MN	2,747	31,250	12/22/2020	11/30/2022
91282C-BL-4	UNITED STATES TREASURY				1.A	4,880,352	97.1602	4,858,010	5,000,000	4,887,797	0	7,446	0	0	1.125	1.386	FA	21,247	28,125	08/04/2021	02/15/2031
91282C-CB-5	UNITED STATES TREASURY				1.A	1,320,008	101.3750	1,317,875	1,300,000	1,319,069	0	(939)	0	0	1.625	1.457	MN	2,743	10,563	07/01/2021	05/15/2031
91282C-CS-8	UNITED STATES TREASURY				1.A	2,209,043	97.8906	2,202,539	2,250,000	2,209,859	0	816	0	0	1.250	1.449	FA	10,623	0	10/28/2021	08/15/2031
91282C-DJ-7	UNITED STATES TREASURY				1.A	999,297	98.8594	988,594	1,000,000	999,302	0	5	0	0	1.375	1.383	MN	1,785	0	12/06/2021	11/15/2031
91282C-DK-4	UNITED STATES TREASURY				1.A	133,788,789	100.0000	134,000,000	134,000,000	133,792,774	0	3,985	0	0	1.250	1.283	MN	147,253	0	12/10/2021	11/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						321,480,251	XXX	305,971,163	362,218,000	323,403,634	0	1,139,587	0	0	XXX	XXX	XXX	344,360	1,016,447	XXX	XXX
36178W-GP-8	GN AB9206 - RMBS			4	1.A	74,669	104.7491	79,155	75,566	74,465	0	(72)	0	0	3.000	3.368	MON	189	2,267	04/22/2014	11/15/2042
36179M-2R-0	G2 MA0784 - RMBS			4	1.A	72,215	108.3037	74,255	68,562	72,635	0	390	0	0	4.000	2.520	MON	229	2,743	04/22/2014	02/20/2043
36179N-BC-1	G2 MA0935 - RMBS			4	1.A	74,427	108.3103	77,302	71,371	74,840	0	433	0	0	4.000	2.771	MON	238	2,855	08/28/2013	04/20/2043
36179N-F9-4	G2 MA1092 - RMBS			4	1.A	64,298	109.9178	66,342	60,356	64,745	0	577	0	0	4.500	2.843	MON	226	2,716	08/28/2013	06/20/2043
36179N-LF-3	G2 MA1226 - RMBS			4	1.A	47,453	110.7390	48,670	43,950	48,428	0	764	0	0	4.500	2.222	MON	165	1,978	11/12/2013	08/20/2043
36179N-VQ-8	G2 MA1523 - RMBS			4	1.A	67,682	110.6254	69,901	63,188	68,308	0	595	0	0	4.500	2.370	MON	237	2,843	12/30/2013	12/20/2043
36179Q-L4-1	G2 MA2147 - RMBS			4	1.A	94,017	104.9132	98,039	93,447	94,142	0	134	0	0	3.000	2.800	MON	234	2,803	09/16/2014	08/20/2044
36181A-YM-8	GN AE7016 - RMBS			4	1.A	312,600	107.0067	322,704	301,574	311,891	0	(394)	0	0	3.500	2.634	MON	880	10,555	07/14/2014	06/15/2043
36181B-KM-1	GN AE7500 - RMBS			4	1.A	71,584	106.5087	73,598	69,101	71,713	0	307	0	0	3.500	2.564	MON	202	2,419	09/16/2014	06/15/2043
36206V-JZ-1	GN 422480 - RMBS			4	1.A	5,925	109.7154	7,302	6,656	6,278	0	(22)	0	0	6.500	10.804	MON	36	464	01/31/2013	03/15/2026
36207B-SV-3	GN 427232 - RMBS			4	1.A	3,740	99.5030	3,778	3,797	3,782	0	1	0	0	6.500	6.923	MON	21	284	12/22/1997	01/15/2028
36207B-UY-4	GN 427299 - RMBS			4	1.A	18,757	109.7154	22,833	20,811	20,055	0	128	0	0	6.500	8.706	MON	113	1,392	07/17/1996	05/15/2026
36208F-KS-8	GN 449505 - RMBS			4	1.A	15,889	109.7154	17,681	16,115	15,982	0	(17)	0	0	6.500	6.870	MON	87	1,068	12/22/1997	01/15/2028
36209B-C9-7	GN 466396 - RMBS			4	1.A	42,535	109.7154	45,286	41,276	41,867	0	(518)	0	0	6.500	5.809	MON	224	2,741	01/31/2013	10/15/2028
36209L-KM-7	GN 474700 - RMBS			4	1.A	108,876	110.6434	127,928	115,621	111,795	0	682	0	0	6.000	7.526	MON	578	6,937	05/19/1999	02/15/2029
36209S-KT-7	GN 480106 - RMBS			4	1.A	78,988	110.3003	92,461	83,827	79,929	0	187	0	0	6.000	8.120	MON	419	5,030	05/19/1999	03/15/2029
36210J-H9-2	GN 493556 - RMBS			4	1.A	4,057	109.7154	4,459	4,064	4,058	0	0	0	0	6.500	6.521	MON	22	264	01/31/2013	04/15/2031
36210J-TL-2	GN 493855 - RMBS			4	1.A	18,809	109.7154	21,934	19,991	19,400	0	97	0	0	6.500	7.778	MON	108	1,299	12/08/1999	04/15/2029
36210L-4Z-3	GN 495940 - RMBS			4	1.A	50,813	110.1613	59,311	53,840	51,973	0	213	0	0	6.000	7.713	MON	269	3,230	05/19/1999	02/15/2029
36210Q-BY-7	GN 498755 - RMBS			4	1.A	33,523	109.7154	38,916	35,470	34,087	0	232	0	0	6.500	8.218	MON	192	2,306	12/08/1999	06/15/2029
36211D-QQ-6	GN 509963 - RMBS			4	1.A	41,811	110.6111	51,103	46,200	44,015	0	365	0	0	6.000	8.073	MON	231	2,772	01/31/2013	06/15/2029
36213S-YT-6	GN 563322 - RMBS			4	1.A	11,397	101.8933	11,210	11,002	11,274	0	(50)	0	0	7.500	6.592	MON	69	825	07/25/2001	08/15/2031
36225A-XN-5	GN 780685 - RMBS			4	1.A	9,563	109.7154	10,665	9,720	9,628	0	16	0	0	6.500	7.029	MON	53	677	01/31/2013	12/15/2027
36290W-FU-1	GN 619479 - RMBS			4	1.A	367,490	114.2451	425,423	372,377	368,136	0	487	0	0	5.500	5.879	MON	1,707	20,543	01/31/2013	08/15/2033
36296J-J9-7	GN 692488 - RMBS			4	1.A	173,858	111.8639	187,004	167,171	173,392	0	133	0	0	5.500	4.445	MON	766	10,384	04/30/2009	04/15/2039
38375U-2N-9	GNR 2017-H25 IO - CMO/RMBS			3	1.A	5,344,539	8.4000	3,536,707	0	4,263,491	0	(1,050,286)	0	0	1.936	0.024	MON	67,940	1,070,021	12/21/2017	11/20/2067
38375U-D8-0	GNR 2017-H16 BI - CMO/RMBS			3	1.A	4,124,047	8.8993	2,740,278	0	3,353,002	0	(770,949)	0	0	2.209	0.075	MON	56,672	852,768	08/29/2017	08/20/2067
38375U-M7-2	GNR 2017-H20 IB - CMO/RMBS			3	1.A	2,693,672	8.1000	1,705,106	0	1,994,811	0	(464,027)	0	0	2.034	0.049	MON	35,680	511,521	10/27/2017	10/20/2067
38375U-YP-9	GNR 2017-H02 JI - CMO/RMBS			3	1.A	3,075,117	6.3400	1,937,515	0	2,224,905	0	(562,367)	0	0	1.769	0.251	MON	45,053	644,742	06/29/2018	01/20/2067
38376R-6L-5	GNR 2017-H15 XI - CMO/RMBS			3	1.A	4,172,109	6.9200	2,710,550	0	3,217,273	0	(783,262)	0	0	1.723	0.041	MON	56,231	870,157	11/30/2017	07/20/2067
38376R-N3-6	GNR 2016-H26 CI - CMO/RMBS			3	1.A	4,702,626	6.8800	2,961,765	0	3,132,965	0	(877,816)	0	0	1.914	0.399	MON	68,657	983,646	05/23/2018	12/20/2066
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS			4	1.A	1,134,682	102.8032	1,204,943	1,172,087	1,172,087	0	0	0	0	3.500	3.429	MON	3,419	40,312	07/11/2017	05/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377E-GM-0	GNR 2010-042 GB - CMO/RMBS			4	1.A	974,156	102.6386	972,508	947,507	949,992	0	(2,375)	0	0	5.000	4.281	MON	3,948	56,605	04/22/2010	10/20/2039
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS			4	1.A	5,398,684	103.1447	5,898,806	5,718,963	5,559,367	0	73,730	0	0	3.000	4.400	MON	14,297	170,487	12/08/2017	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS			4	1.A	1,668,775	105.4964	1,764,343	1,672,421	1,669,030	0	130	0	0	3.500	3.533	MON	4,878	57,440	01/05/2018	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS			4	1.A	2,031,365	105.4682	2,284,958	2,166,491	2,073,460	0	14,061	0	0	3.000	3.697	MON	5,416	63,951	12/08/2017	11/20/2047
38380Q-B5-0	GNR 2021-H03 IT - CMO/RMBS			3	1.A	3,507,589	7.9300	3,597,818	0	3,486,423	0	(159,021)	0	0	1.105	1.189	MON	41,769	220,003	03/12/2021	02/20/2071
38380Q-EW-8	GNR 2020-H12 IJ - CMO/RMBS			3	1.A	5,269,168	8.4200	4,598,407	0	5,459,641	0	(663,322)	0	0	1.189	0.777	MON	54,113	861,110	07/24/2020	07/20/2070
38380Q-KR-2	GNR 2020-H16 IK - CMO/RMBS			3	1.A	4,097,187	9.5000	3,161,282	0	4,504,783	0	(404,794)	0	0	1.681	0.516	MON	46,610	484,788	04/20/2021	09/20/2070
38380Q-QX-3	GNR 2020-H18 IO - CMO/RMBS			3	1.A	7,095,501	8.6700	6,660,870	0	7,126,503	0	(833,183)	0	0	1.247	1.143	MON	79,844	1,101,001	12/17/2020	11/20/2070
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						57,154,190	XXX	47,773,117	13,532,524	52,064,552	0	(6,478,813)	0	0	XXX	XXX	XXX	592,019	8,079,947	XXX	XXX
0599999. Total - U.S. Government Bonds						378,634,440	XXX	353,744,281	375,750,524	375,468,186	0	(5,339,226)	0	0	XXX	XXX	XXX	936,379	9,096,394	XXX	XXX
085209-AD-6	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	7,829,580	107.0000	8,560,000	8,000,000	7,904,816	0	16,593	0	0	3.717	3.978	JJ	128,856	297,360	03/01/2017	01/25/2027
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	992,550	114.7500	1,147,500	1,000,000	994,405	0	657	0	0	4.750	4.844	FA	17,944	47,500	11/15/2018	02/15/2029
085209-AG-9	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	249,713	99.7500	249,375	250,000	249,748	0	26	0	0	2.375	2.388	FA	2,161	5,938	08/17/2020	08/20/2030
168863-CA-4	CHILE, GOVERNMENT OF		C		1.F FE	5,174,231	105.2510	5,578,303	5,300,000	5,243,889	0	12,750	0	0	3.125	3.407	JJ	73,611	165,625	01/12/2016	01/21/2026
168863-DS-4	CHILE, GOVERNMENT OF		C	2	1.F FE	2,426,500	97.8500	2,446,250	2,500,000	2,428,217	0	1,717	0	0	3.100	3.302	MN	11,625	38,750	05/04/2021	05/07/2041
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	4,774,450	102.3144	5,115,718	5,000,000	4,782,513	0	4,168	0	0	3.700	3.958	JJ	77,597	185,000	01/07/2020	01/30/2050
29245J-AK-8	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	2,920,930	98.1260	2,943,780	3,000,000	2,926,821	0	1,539	0	0	4.500	4.664	MS	40,125	135,000	09/12/2017	09/14/2047
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	274,766	107.7500	296,313	275,000	274,826	0	21	0	0	5.250	5.260	MN	2,206	14,438	10/30/2018	11/06/2029
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	7,686,061	101.0710	8,009,877	7,925,000	7,687,837	0	1,775	0	0	2.875	3.078	AO	45,569	0	10/06/2021	10/19/2041
455780-BM-7	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	5,900,000	117.3991	5,869,957	5,000,000	5,876,217	0	(23,783)	0	0	4.625	3.455	AO	48,819	231,250	02/17/2021	04/15/2043
455780-CB-0	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	505,966	120.9763	616,979	510,000	506,267	0	73	0	0	4.750	4.800	JJ	10,969	24,225	07/11/2017	07/18/2047
455780-CW-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	3,961,240	98.5760	3,943,039	4,000,000	3,961,748	0	508	0	0	3.050	3.100	MS	36,939	81,333	07/21/2021	03/12/2051
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	644,137	122.3880	795,522	650,000	644,584	0	136	0	0	4.125	4.178	JJ	12,215	26,813	01/10/2018	01/17/2048
698299-AT-1	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	2,638,513	147.5000	3,945,625	2,675,000	2,649,935	0	1,662	0	0	8.125	8.248	AO	38,035	217,344	01/31/2013	04/28/2034
698299-BF-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	7,708,318	107.8510	8,396,200	7,785,000	7,740,915	0	6,211	0	0	3.875	3.979	MS	87,149	301,669	03/10/2016	03/17/2028
698299-BM-5	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	3,516,000	110.1510	3,304,530	3,000,000	3,509,464	0	(6,536)	0	0	4.500	3.624	AO	33,750	135,000	02/17/2021	04/01/2056
715638-BU-5	PERU, REPUBLIC OF (GOVERNMENT)		C		2.A FE	1,820,730	109.8760	2,005,237	1,825,000	1,822,650	0	350	0	0	4.125	4.150	FA	26,348	75,281	08/18/2015	08/25/2027
715638-DS-8	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.A FE	231,158	100.0010	240,002	240,000	231,410	0	251	0	0	3.300	3.559	MS	2,420	3,982	03/03/2021	03/11/2041
715638-DT-6	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.A FE	1,980,485	104.0010	2,132,021	2,050,000	1,981,528	0	1,043	0	0	3.550	3.739	MS	22,439	36,388	03/03/2021	03/10/2051
71654Q-AZ-5	PETROLEOS MEXICANOS		C	1	3.C FE	3,998,762	89.7135	3,588,540	4,000,000	3,999,255	0	141	0	0	6.500	6.501	JD	20,944	260,000	09/30/2011	06/02/2041
71654Q-BH-4	PETROLEOS MEXICANOS		C	1	3.C FE	2,556,633	103.5000	2,659,950	2,570,000	2,566,889	0	1,542	0	0	4.875	4.938	JJ	56,727	125,288	10/21/2014	01/18/2024
71654Q-BW-1	PETROLEOS MEXICANOS		C	1	3.C FE	109,050	101.1500	121,380	120,000	114,455	0	1,180	0	0	4.500	5.794	JJ	2,370	5,400	11/10/2016	01/23/2026
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	3.C FE	1,415,000	99.4000	1,406,510	1,415,000	1,415,000	0	0	0	0	5.350	5.350	FA	29,230	75,703	12/18/2018	02/12/2028
718286-CP-0	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	6,246,387	101.5649	6,398,587	6,300,000	6,247,071	0	684	0	0	3.200	3.250	JJ	98,000	0	06/28/2021	07/06/2046
74727P-AP-6	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	4,675,435	100.2200	4,735,395	4,725,000	4,724,694	0	5,924	0	0	4.500	4.628	JJ	95,091	212,625	11/29/2011	01/20/2022
74727P-AV-3	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	3,538,218	126.3140	4,578,883	3,625,000	3,546,659	0	1,725	0	0	4.625	4.776	JD	13,506	167,656	05/25/2016	06/02/2046
74730D-AE-3	QATAR ENERGY		C	1,2	1.D FE	7,696,495	101.0616	7,807,009	7,725,000	7,696,981	0	486	0	0	3.125	3.150	JJ	113,327	0	06/30/2021	07/12/2041
857524-AB-8	POLAND, REPUBLIC OF (GOVERNMENT)		C		1.G FE	1,007,810	100.9874	1,009,874	1,000,000	1,000,216	0	(944)	0	0	5.000	4.901	MS	13,611	50,000	01/26/2012	03/23/2022
910860-AN-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C		2.B FE	2,956,080	139.8760	4,196,280	3,000,000	2,971,998	0	1,526	0	0	7.500	7.625	AO	51,875	225,000	04/08/2003	04/08/2033
910860-AV-0	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	7,155,500	124.2510	8,697,570	7,000,000	7,123,956	0	(3,811)	0	0	6.050	5.889	JJ	199,986	423,500	12/20/2013	01/11/2040
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						102,590,696	XXX	110,796,205	102,465,000	102,824,962	0	27,616	0	0	XXX	XXX	XXX	1,413,443	3,568,065	XXX	XXX
1099999. Total - All Other Government Bonds						102,590,696	XXX	110,796,205	102,465,000	102,824,962	0	27,616	0	0	XXX	XXX	XXX	1,413,443	3,568,065	XXX	XXX
011770-U4-4	ALASKA ST			1	1.D FE	129,461	133.4160	160,099	120,000	126,398	0	(397)	0	0	5.742	5.121	FA	2,871	6,890	07/29/2014	08/01/2033
13063A-5E-0	CALIFORNIA ST			1	1.C FE	2,915,520	153.0310	3,060,620	2,000,000	2,730,086	0	(46,251)	0	0	7.500	3.754	AO	37,500	150,000	09/27/2017	04/01/2034
13063A-5G-5	CALIFORNIA ST			1	1.C FE	2,953,260	166.8860	3,337,720	2,000,000	2,860,016	0	(33,851)	0	0	7.550	4.059	AO	37,750	151,000	02/20/2019	04/01/2039
13063A-7D-0	CALIFORNIA ST			1	1.C FE	936,584	156.8820	1,035,421	660,000	895,134	0	(8,612)	0	0	7.300	4.389	AO	12,045	48,180	07/19/2018	10/01/2039
13063B-JC-7	CALIFORNIA ST			1	1.C FE	11,222,398	172.3810	12,411,432	7,200,000	10,702,519	0	(123,759)	0	0	7.600	3.922	MN	91,200	547,200	06/29/2017	11/01/2040
13063D-GE-2	CALIFORNIA ST			2	1.C FE	3,136,710	115.1150	3,453,450	3,000,000	3,099,125	0	(13,594)	0	0	4.600	3.997	AO	34,500	138,000	02/14/2019	04/01/2038
20772G-F4-5	CONNECTICUT ST			1	1.D FE	5,478,470	129.9340	6,821,535	5,250,000	5,390,942	0	(10,174)	0	0	5.850	5.500	MS	90,431	307,125	07/01/2014	03/15/2032
419792-DC-7	HAWAII ST			1,2	1.C FE	1,413,585	107.7030	1,523,997	1,415,000	1,414,225	0	137	0	0	3.500	3.509	AO	12,381	49,525	10/16/2015	10/01/2028
57582P-US-7	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	1,058,024	115.7060	1,272,766	1,100,000	1,082,870	0	2,826	0	0	4.760	5.097	MN	8,727	52,360	06/30/2010	05/01/2027

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
605580-5X-3	MISSISSIPPI ST			1	1.C FE	197,488	126.4800	252,960	200,000	198,394	0	155	0	0	5.245	5.359	MN	1,748	10,490	06/29/2011	11/01/2034
68607L-XQ-5	OREGON ST			1	1.B FE	110,820	117.1310	122,988	105,000	107,540	0	(386)	0	0	5.892	5.371	JD	516	6,187	03/21/2011	06/01/2027
76222R-RG-9	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			2	1.C FE	500,000	107.3940	536,970	500,000	500,000	0	0	0	0	4.175	4.175	MN	3,479	20,875	10/17/2014	11/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						30,052,320	XXX	33,989,958	23,550,000	29,107,249	0	(233,906)	0	0	XXX	XXX	XXX	333,148	1,487,832	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						30,052,320	XXX	33,989,958	23,550,000	29,107,249	0	(233,906)	0	0	XXX	XXX	XXX	333,148	1,487,832	XXX	XXX
031411-JK-8	OH 3.500 12/01/29				1.C	4,206,873	108.2910	4,423,362	4,084,699	4,163,977	0	(8,556)	0	0	3.780	3.221	JD	11,914	154,402	06/02/2016	12/01/2029
059189-WG-1	BALTIMORE MD			2	1.C FE	500,000	108.6710	543,355	500,000	500,000	0	0	0	0	3.359	3.359	AO	3,546	16,795	11/02/2017	10/15/2031
138447-DT-1	CANTON OHIO CITY SCH DIST				1.C FE	3,000,000	100.3020	3,009,060	3,000,000	3,000,000	0	0	0	0	5.430	5.428	JD	13,575	162,900	12/14/2010	12/01/2025
144393-MB-8	CARPINTERIA CALIF UNI SCH DIST			2	1.D FE	252,800	117.3970	293,493	250,000	252,007	0	(258)	0	0	4.000	3.861	FA	4,167	10,000	11/13/2018	08/01/2040
167486-HM-4	CHICAGO ILL			1	2.C FE	2,065,720	126.7440	2,534,880	2,000,000	2,047,039	0	(2,104)	0	0	6.207	5.957	JJ	62,070	124,140	11/30/2011	01/01/2036
172252-K6-4	CINCINNATI OHIO CITY SCH DIST			2	1.C FE	1,000,000	108.5330	1,085,330	1,000,000	1,000,000	0	0	0	0	3.745	3.744	JD	3,121	37,450	04/06/2018	06/01/2030
172252-K7-2	CINCINNATI OHIO CITY SCH DIST			2	1.C FE	1,000,000	108.2980	1,082,980	1,000,000	1,000,000	0	0	0	0	3.795	3.794	JD	3,163	37,950	04/06/2018	06/01/2031
178882-NJ-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	191,415	45.7030	228,515	500,000	203,012	0	6,557	0	0	0.000	3.310	N/A	0	0	03/12/2020	06/15/2049
215457-BZ-4	COOK CNTY ILL HIGH SCH DIST NO 201 J STE			1	1.D FE	3,300,000	126.7350	4,182,255	3,300,000	3,300,000	0	0	0	0	4.845	4.844	JD	13,324	159,885	04/26/2017	12/01/2041
235308-QR-7	DALLAS TEX INDPT SCH DIST			2	1.A FE	1,015,000	100.3870	1,003,870	1,000,000	1,000,000	0	(238)	0	0	6.000	6.000	FA	22,667	60,000	11/16/2010	02/15/2026
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC			1	2.C FE	304,361	117.9260	334,478	283,633	303,562	0	(251)	0	0	6.090	5.598	N/A	7,965	17,326	04/10/2019	01/15/2051
376087-GM-8	GILROY CALIF UNI SCH DIST			2	1.D FE	330,000	104.6830	345,454	330,000	330,000	0	0	0	0	3.364	3.365	FA	4,626	11,101	10/09/2019	08/01/2047
432272-GC-0	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	121,768	66.4810	132,962	200,000	127,633	0	3,849	0	0	0.000	3.086	N/A	0	0	05/29/2020	09/01/2036
438670-U2-5	HONOLULU HAWAII CITY & CNTY			1,2	1.B FE	252,750	107.0830	267,708	250,000	251,193	0	(291)	0	0	3.960	3.822	AO	2,475	9,900	02/04/2016	10/01/2038
442403-FR-7	HOUSTON TEX INDPT SCH DIST			2	1.B FE	107,081	105.0810	105,081	100,000	100,000	0	0	0	0	6.168	6.168	FA	2,330	6,168	08/27/2010	02/15/2034
47659#-AA-9	JCPSHQ INVESTORS, LLC 3.60 09-2052				1.D	7,062,417	110.0890	7,706,230	7,000,000	7,060,423	0	(1,068)	0	0	3.600	3.554	MON	11,200	252,000	02/10/2020	09/15/2052
534247-NR-8	LINCOLN NEB ARPT AUTH			2	1.B FE	2,440,000	106.3430	2,594,769	2,440,000	2,440,000	0	0	0	0	3.888	3.887	JJ	47,434	94,867	12/09/2015	07/01/2029
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	5,592,654	171.8840	6,333,925	3,685,000	5,430,928	0	(34,528)	0	0	6.750	3.923	FA	103,641	248,738	07/07/2017	08/01/2049
544646-XT-4	LOS ANGELES CALIF UNI SCH DIST				1.E FE	384,000	100.8800	484,224	480,000	434,973	0	11,055	0	0	1.540	4.294	MJSD	329	7,392	12/14/2016	09/15/2025
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	1,000,000	111.4980	1,114,980	1,000,000	1,000,000	0	0	0	0	4.032	4.032	FA	16,800	40,320	01/25/2019	08/01/2038
569203-NS-7	MARION & POLK CNTYS ORE SCH DIST NO 24J	@		3	1.B FE	61,424	65.0380	65,038	100,000	63,814	0	1,621	0	0	0.000	2.590	N/A	0	0	06/25/2020	06/15/2039
630361-4J-9	NAPA VALLEY CALIF UNI SCH DIST			1	1.E FE	1,393,291	153.0250	1,536,371	1,004,000	1,344,145	0	(9,588)	0	0	6.507	4.122	FA	27,221	65,330	05/17/2016	08/01/2043
644682-N4-4	NEW HAMPSHIRE ST			1	1.B FE	122,915	118.7210	148,401	125,000	123,926	0	108	0	0	4.500	4.622	JD	469	5,625	06/05/2014	06/01/2030
64966H-TX-8	NEW YORK N Y			1	1.C FE	544,102	132.1080	574,670	435,000	516,083	0	(3,818)	0	0	5.985	4.281	JD	2,170	26,035	01/27/2016	12/01/2036
64966H-TY-6	NEW YORK N Y			1	1.C FE	1,094,310	109.7810	1,097,810	1,000,000	1,024,506	0	(7,661)	0	0	5.399	4.492	JD	4,499	53,990	08/25/2010	12/01/2024
64966L-ZK-0	NEW YORK N Y			1,2	1.C FE	959,910	105.4330	1,054,330	1,000,000	983,683	0	4,050	0	0	3.030	3.499	AO	7,575	30,300	07/13/2015	10/01/2025
64966M-YQ-6	NEW YORK N Y			1,2	1.C FE	1,979,180	108.9350	2,178,700	2,000,000	1,984,779	0	1,618	0	0	3.530	3.638	AO	17,650	70,600	04/16/2018	04/01/2030
652113-XG-1	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	1,540,948	48.3570	2,079,351	4,300,000	1,832,907	0	71,002	0	0	0.000	3.990	N/A	0	0	07/14/2017	08/01/2043
672319-CE-8	OAKLAND CALIF PENSION OBLIG			1	1.C FE	147,666	106.5880	159,882	150,000	149,509	0	235	0	0	4.350	4.527	JD	290	6,525	07/13/2012	12/15/2023
672319-CF-5	OAKLAND CALIF PENSION OBLIG			1	1.C FE	2,133,160	111.0880	2,221,760	2,000,000	2,054,749	0	(14,475)	0	0	4.676	3.903	JD	4,156	93,520	01/22/2016	12/15/2025
738850-RD-0	POWAY CALIF UNI SCH DIST	@			1.D FE	812,880	71.5640	1,431,280	2,000,000	1,003,576	0	60,055	0	0	0.000	4.301	N/A	0	0	02/08/2017	08/01/2038
762494-RS-3	RIALTO CALIF UNI SCH DIST	@		3	1.D FE	118,830	56.1750	140,438	250,000	127,115	0	4,109	0	0	0.000	3.313	N/A	0	0	11/07/2019	08/01/2042
797228-AA-7	SAN DIEGO CENTRAL RECEIVING CENTER				1.E	2,777,043	116.2419	3,228,086	2,777,041	2,777,048	0	0	0	0	5.170	5.170	MON	6,381	143,573	12/15/2011	12/15/2032
797355-5X-8	SAN DIEGO CALIF UNI SCH DIST			2	1.C FE	495,000	114.8810	574,405	500,000	495,229	0	126	0	0	4.000	4.060	JJ	10,000	20,000	03/20/2020	07/01/2047
797355-N9-1	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	437,076	56.8550	767,543	1,350,000	531,530	0	33,390	0	0	0.000	3.932	N/A	0	0	06/08/2017	07/01/2046
797356-AU-6	SAN DIEGO CALIF UNI SCH DIST			1,2	1.A FE	500,000	102.2270	511,135	500,000	500,000	0	0	0	0	2.700	2.700	JJ	6,750	13,500	03/12/2020	07/01/2035
797356-AV-4	SAN DIEGO CALIF UNI SCH DIST			1,2	1.A FE	250,000	102.1560	255,390	250,000	250,000	0	0	0	0	2.750	2.750	JJ	3,438	6,875	03/12/2020	07/01/2036
798189-RS-7	SAN JOSE EVERGREEN CALIF CMNTY COLLEGE D			2	1.B FE	250,000	102.1230	255,308	250,000	250,000	0	0	0	0	3.063	3.063	MS	2,553	9,253	06/03/2020	09/01/2045
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST	@			1.D FE	493,416	54.4320	979,776	1,800,000	604,745	0	25,241	0	0	0.000	4.309	N/A	0	0	05/10/2017	08/01/2047
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST	@			1.D FE	512,400	48.1080	962,160	2,000,000	594,170	0	23,884	0	0	0.000	4.145	N/A	0	0	06/18/2018	08/01/2051
802385-RD-8	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	1,250,000	112.0440	1,400,550	1,250,000	1,250,000	0	0	0	0	3.592	3.592	FA	18,708	44,900	04/05/2018	08/01/2029
828641-UF-5	SIMI VALLEY CALIF UNI SCH DIST	@			1.C FE	325,050	87.1520	435,760	500,000	362,571	0	13,325	0	0	0.000	3.780	N/A	0	0	11/09/2018	08/01/2030
882723-7W-3	TEXAS ST			2	1.A FE	3,500,000	111.7150	3,910,025	3,500,000	3,500,000	0	0	0	0	3.771	3.771	AO	32,996	131,985	01/26/2017	10/01/2032
882723-7Y-9	TEXAS ST			2	1.A FE	200,000	111.7380	223,476	200,000	200,000	0	0	0	0	3.874	3.874	AO	1,937	7,748	01/26/2017	10/01/2034
882723-C2-3	TEXAS ST			2	1.A FE	2,500,000	110.3620	2,759,050	2,500,000	2,500,000	0	0	0	0	4.028	4.028	AO	25,175	100,700	10/15/2015	10/01/2034
882723-C3-1	TEXAS ST			2	1.A FE	500,000	110.4750	552,375	500,000	500,000	0	0	0	0	4.108	4.108	AO	5,135	20,540	10/15/2015	10/01/2035

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
882724-ER-4	TEXAS ST			2	1.A FE	294,256	108.2190	346,301	320,000	298,377	0	1,110	0	0	3.000	3.600	FA	4,000	9,600	02/08/2018	08/01/2036
882724-HE-0	TEXAS ST			2	1.A FE	2,000,000	114.4700	2,289,400	2,000,000	2,000,000	0	0	0	0	3.849	3.849	AO	19,245	76,980	08/29/2018	10/01/2033
93974C-PL-8	WASHINGTON ST			1	1.B FE	1,151,084	120.9290	1,330,219	1,100,000	1,123,333	0	(2,421)	0	0	5.381	5.041	FA	24,663	59,191	07/02/2010	08/01/2029
93974C-RE-2	WASHINGTON ST			1	1.B FE	8,889,390	136.8700	12,318,300	9,000,000	8,914,864	0	2,812	0	0	5.140	5.220	FA	192,750	462,600	12/20/2013	08/01/2040
952347-Z2-1	WEST CONTRA COSTA CALIF UNI SCH DIST			2	1.D FE	1,025,000	111.3930	1,141,778	1,025,000	1,025,000	0	0	0	0	4.114	4.114	FA	17,570	42,169	04/27/2018	08/01/2031
952347-Z3-9	WEST CONTRA COSTA CALIF UNI SCH DIST			2	1.D FE	966,517	112.1500	1,071,033	955,000	963,062	0	(1,024)	0	0	4.164	4.017	FA	16,569	39,766	06/27/2018	08/01/2032
952347-Z6-2	WEST CONTRA COSTA CALIF UNI SCH DIST			2	1.D FE	1,000,000	110.2820	1,102,820	1,000,000	1,000,000	0	0	0	0	4.328	4.328	FA	18,033	43,280	04/27/2018	08/01/2041
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						74,351,686	XXX	86,909,828	80,044,374	74,793,467	0	177,868	0	0	XXX	XXX	XXX	804,276	3,035,918	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						74,351,686	XXX	86,909,828	80,044,374	74,793,467	0	177,868	0	0	XXX	XXX	XXX	804,276	3,035,918	XXX	XXX
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT			1	1.G FE	1,330,000	113.8490	1,514,192	1,330,000	1,330,000	0	0	0	0	4.263	4.263	MS	16,694	56,698	12/02/2016	09/15/2032
02765U-EK-6	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	8,515,523	189.4190	10,512,755	5,550,000	8,289,067	0	(44,895)	0	0	8.084	4.689	FA	169,495	448,662	05/09/2017	02/15/2050
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.B FE	91,000	131.4270	131,427	100,000	91,269	0	153	0	0	5.100	5.752	JD	425	5,100	03/18/2020	12/01/2047
050589-RK-8	AUBURN UNIV ALA GEN FEE REV			1,2	1.D FE	500,000	94.9780	474,890	500,000	500,000	0	0	0	0	2.681	2.681	JD	1,117	13,405	07/23/2020	06/01/2050
052414-TK-5	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.C FE	1,000,000	106.3650	1,063,650	1,000,000	1,000,000	0	0	0	0	3.566	3.566	MN	4,557	35,660	08/01/2019	11/15/2049
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	1,248,356	102.6190	1,282,738	1,250,000	1,248,470	0	71	0	0	3.477	3.485	AO	10,866	43,463	11/05/2019	10/01/2043
118217-CG-1	BUCKEYE OHIO TOB SETTLEMENT FING AUTH			1	1.F FE	125,000	99.7740	124,718	125,000	125,000	0	0	0	0	2.000	2.000	JD	208	2,500	02/26/2020	06/01/2027
13034P-ZW-0	CALIFORNIA HSG FIN AGY REV			2	1.D FE	0	100.0000	0	0	0	0	0	0	0	3.656	2.804	FA	3,382	1,280	06/28/2017	02/01/2029
13077D-FS-6	CALIFORNIA ST UNIV REV			2	1.D FE	1,000,000	109.2170	1,092,170	1,000,000	1,000,000	0	0	0	0	4.248	4.248	MN	7,080	42,480	07/13/2018	11/01/2050
13077D-KU-5	CALIFORNIA ST UNIV REV			1,2	1.D FE	271,910	101.9960	254,990	250,000	271,073	0	(474)	0	0	2.975	2.516	MN	1,240	7,438	03/09/2020	11/01/2051
13077D-NK-4	CALIFORNIA ST UNIV REV			1,2	1.D FE	175,000	100.6530	176,143	175,000	175,000	0	0	0	0	2.897	2.897	MN	845	5,689	08/27/2020	11/01/2051
139884-AQ-3	CAPITAL CITY ECONOMIC DEV AUTH CONN PKG				1.E FE	1,375,000	100.1650	1,377,269	1,375,000	1,375,000	0	0	0	0	5.000	4.998	JD	3,056	68,750	08/04/2005	06/15/2025
155498-JN-9	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	100,000	101.6550	101,655	100,000	100,000	0	0	0	0	3.293	3.293	JJ	1,647	2,543	08/26/2020	01/01/2042
155839-DL-4	CENTRAL WASH UNIV SYS REV			1	1.F FE	109,600	143.6600	143,660	100,000	109,158	0	(255)	0	0	6.950	6.112	MN	1,158	6,950	03/18/2020	05/01/2040
167593-AK-8	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	109,347	124.0230	124,023	100,000	104,824	0	(659)	0	0	6.322	5.371	JJ	3,161	6,322	10/02/2013	01/01/2028
167593-H6-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	1,000,000	131.5910	1,315,910	1,000,000	1,000,000	0	0	0	0	4.472	4.472	JJ	22,360	44,720	12/06/2018	01/01/2049
167727-VW-3	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.F FE	925,000	110.5370	1,022,467	925,000	925,000	0	0	0	0	5.180	5.179	JJ	23,958	47,915	10/15/2015	01/01/2027
18085P-MT-8	CLARK CNTY NEV ARPT REV			1	1.E FE	1,695,835	156.9760	1,868,014	1,190,000	1,632,251	0	(10,700)	0	0	6.820	4.132	JJ	40,579	81,158	09/21/2015	07/01/2045
186103-FM-4	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH R			2	1.G FE	875,000	100.4250	878,719	875,000	875,000	0	0	0	0	7.250	7.245	MN	8,106	70,305	06/25/2008	05/15/2023
186103-GC-5	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH R			2	1.G FE	2,670,000	100.1080	2,672,884	2,670,000	2,670,000	0	0	0	0	5.900	5.899	MN	20,129	159,682	11/07/2013	11/15/2033
186406-FU-3	CLEVELAND OHIO ST UNIV GEN RCPT				1.E	2,285,228	127.8012	2,920,548	2,285,228	2,285,228	0	0	0	0	5.320	5.320	AO	30,394	111,433	09/23/2011	04/01/2042
20281P-KG-6	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,003,245	117.2390	1,172,390	1,000,000	1,002,735	0	(103)	0	0	4.144	4.121	JD	3,453	41,440	10/21/2016	06/01/2038
235036-4V-9	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	1,000,000	102.5570	1,025,570	1,000,000	1,000,000	0	0	0	0	3.344	3.344	MN	5,573	33,440	08/08/2019	11/01/2045
235036-7A-2	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	500,000	102.2650	511,325	500,000	500,000	0	0	0	0	2.919	2.919	MN	2,433	14,595	07/31/2020	11/01/2050
235241-LW-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	293,145	140.0270	350,068	250,000	289,140	0	(778)	0	0	5.022	4.060	JD	1,046	12,555	01/20/2017	12/01/2048
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	100,000	99.8090	99,809	100,000	100,000	0	0	0	0	2.772	2.772	AO	693	2,772	06/10/2020	10/01/2040
25477G-EV-3	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	98,750	113.4770	113,477	100,000	99,517	0	93	0	0	5.282	5.395	JD	440	5,282	12/16/2010	12/01/2026
25483V-PU-2	DISTRICT COLUMBIA REV				1.C FE	2,000,000	104.1340	2,082,680	2,000,000	2,000,000	0	0	0	0	3.632	3.630	JD	6,053	72,640	08/19/2015	06/01/2023
254845-RM-4	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1,2	1.C FE	150,000	104.0110	156,017	150,000	150,000	0	0	0	0	3.207	3.207	AO	1,203	4,811	10/09/2019	10/01/2048
26678P-EB-2	DURHAM N C LTD OBLIG			1,2	1.B FE	1,393,475	102.4320	1,423,805	1,390,000	1,390,640	0	(796)	0	0	3.625	3.562	AO	12,597	50,388	12/15/2017	10/01/2032
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV			1	1.B FE	1,732,497	143.1100	1,860,430	1,300,000	1,669,545	0	(13,726)	0	0	5.874	3.727	JD	6,364	76,362	06/28/2017	06/01/2040
292460-AA-3	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	1	1.G FE	1,984,920	106.6250	2,132,500	2,000,000	1,996,223	0	1,676	0	0	4.750	4.846	FA	38,792	95,000	01/28/2014	02/04/2024
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	20,000	102.6630	20,533	20,000	20,000	0	0	0	0	2.814	2.814	JJ	281	563	04/24/2015	07/01/2024
295139-AQ-2	ERIE CNTY OHIO ECONOMIC DEV REV				1.D	10,744,946	111.3278	11,962,110	10,744,945	10,745,262	0	56	0	0	3.850	3.850	JD	34,473	413,680	02/19/2016	12/01/2035
3128X9-MF-4	FEDERAL HOME LOAN MORTGAGE CORP				1.A	1,712,763	73.3907	1,702,665	2,320,000	1,767,877	0	36,745	0	0	0.000	2.163	MAT	0	0	06/04/2020	09/15/2036
3130AE-JQ-4	FEDERAL HOME LOAN BANKS			2	1.A	2,750,000	104.9214	2,885,339	2,750,000	2,750,000	0	0	0	0	3.930	3.930	JJ	51,035	108,075	06/25/2018	07/11/2033
3130AE-Y4-6	FEDERAL HOME LOAN BANKS			2	1.A	497,210	105.2191	526,096	500,000	497,700	0	168	0	0	3.950	3.999	MS	5,102	19,750	09/24/2018	09/28/2033
3130AE-YE-4	FEDERAL HOME LOAN BANKS			2	1.A	249,750	105.5661	263,915	250,000	249,793	0	19	0	0	4.030	4.038	MS	2,631	10,075	09/18/2018	09/27/2035
3130AF-AU-1	FEDERAL HOME LOAN BANKS			2	1.A	500,000	106.2054	531,027	500,000	500,000	0	0	0	0	4.250	4.250	MN	3,483	21,250	10/18/2018	11/02/2038
3130AF-G2-7	FEDERAL HOME LOAN BANKS			2	1.A	1,000,000	106.4457	1,064,457	1,000,000	1,000,000	0	0	0	0	4.250	4.250	MN	3,778	42,500	11/14/2018	11/29/2038
3130AF-GQ-4	FEDERAL HOME LOAN BANKS			2	1.A	500,000	105.8462	529,231	500,000	500,000	0	0	0	0	4.000	4.000	MN	1,833	20,000	11/27/2018	11/28/2033
3130AJ-D7-1	FEDERAL HOME LOAN BANKS			2	1.A	250,000	99.0637	247,659	250,000	250,000	0	0	0	0	2.220	2.220	MS	1,403	5,550	03/06/2020	03/30/2035
3130AK-JF-4	FEDERAL HOME LOAN BANKS			2	1.A	3,196,000	95.9395	3,070,065	3,200,000	3,196,264	0	262	0	0	1.820	1.829	JD	485	58,240	12/15/2020	12/28/2035

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
3133EG-NS-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	2,527,824	108.1673	2,379,681	2,200,000	2,511,175	0	(15,970)	0	0	2.710	1.729	FA	20,701	59,620	12/15/2020	08/26/2038
3133EH-D2-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	871,887	114.1848	811,854	711,000	864,705	0	(6,897)	0	0	3.250	1.864	JJ	11,233	23,108	12/15/2020	07/06/2040
3133EJ-QV-4	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	2,586,404	121.6381	2,432,762	2,000,000	2,555,991	0	(29,143)	0	0	3.670	1.719	JD	6,117	73,400	12/15/2020	06/01/2038
3133EJ-V2-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	1,000,000	106.2278	1,062,278	1,000,000	1,000,000	0	0	0	0	4.070	4.069	MN	4,522	40,700	11/14/2018	11/21/2033
3133EJ-XQ-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	3,498,250	105.3563	3,687,470	3,500,000	3,498,478	0	67	0	0	4.040	4.044	FA	50,276	141,400	08/28/2018	08/23/2038
3133EK-HS-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	499,750	100.8884	504,442	500,000	499,792	0	27	0	0	3.650	3.653	AO	3,498	18,250	04/15/2019	04/22/2039
3133EM-KM-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	4,993,750	96.5697	4,828,486	5,000,000	4,994,178	0	413	0	0	1.840	1.850	JD	3,578	92,000	12/15/2020	12/17/2035
3133EM-KN-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	3,250,000	96.1383	3,124,496	3,250,000	3,250,000	0	0	0	0	2.000	2.000	JD	2,889	65,000	12/15/2020	12/15/2038
3133EM-LL-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	7,191,600	96.2313	6,928,656	7,200,000	7,192,002	0	394	0	0	2.070	2.077	JD	7,763	145,418	12/22/2020	12/21/2040
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	275,000	99.7640	274,351	275,000	275,000	0	0	0	0	2.154	2.154	JJ	2,962	4,689	09/03/2020	07/01/2030
34710R-BK-5	FORT COLLINS COLO ELEC UTIL ENTERPRISE R			1	1.D FE	1,000,000	118.3020	1,183,020	1,000,000	1,000,000	0	0	0	0	3.909	3.908	JD	3,258	39,090	05/31/2018	12/01/2031
347314-BF-2	FORT EUSTIS/FORT STORY LLC VA MILITARY H			2	1.E FE	286,428	116.1020	290,255	250,000	279,093	0	(2,372)	0	0	5.510	4.058	JD	612	13,775	12/18/2017	12/15/2040
362848-UP-6	GAINESVILLE FLA UTILS SYS REV IAM COML P			2	1.E FE	501,951	126.1530	536,150	425,000	489,066	0	(7,303)	0	0	5.000	2.820	AO	5,313	21,250	03/18/2020	10/01/2044
378294-DM-1	GLENDALE ARIZ MUN PPTY CORP EXCISE TAX R			1	1.E FE	240,900	128.0970	256,194	200,000	230,489	0	(1,985)	0	0	6.157	4.449	JJ	6,157	12,314	04/28/2017	07/01/2033
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	125,000	100.5950	125,744	125,000	125,000	0	0	0	0	2.746	2.746	JD	286	515	09/30/2021	06/01/2034
38122N-B7-6	GOLDEN ST TOB SECURITIZATION CORP CALIF			1	1.D FE	1,875,000	102.4360	1,920,675	1,875,000	1,875,000	0	0	0	0	3.000	3.000	JD	4,688	8,438	09/30/2021	06/01/2046
38611T-DL-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	3,386,858	101.1790	3,328,789	3,290,000	3,381,742	0	(5,116)	0	0	3.236	2.854	AO	26,616	53,232	06/17/2021	10/01/2052
386442-UZ-8	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	683,750	107.4020	730,334	680,000	681,084	0	(410)	0	0	4.545	4.471	JD	2,576	30,906	11/17/2015	06/01/2039
39081J-DZ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			1,2	1.E FE	2,600,000	105.8110	2,751,086	2,600,000	2,600,000	0	0	0	0	3.473	3.473	JJ	45,149	102,589	05/01/2020	07/01/2041
392274-N4-4	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	1,000,000	105.7190	1,057,190	1,000,000	1,000,000	0	0	0	0	3.594	3.594	AO	8,985	35,940	09/30/2016	10/01/2039
413890-EQ-3	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV	@		3	1.F FE	250,572	38.5510	366,235	950,000	297,617	0	14,124	0	0	0.000	4.922	N/A	0	0	03/07/2017	11/15/2045
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	445,000	106.6760	474,708	445,000	445,000	0	0	0	0	3.894	3.894	JJ	8,664	17,328	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	3,220,000	107.0310	3,446,398	3,220,000	3,220,000	0	0	0	0	4.144	4.144	JJ	66,718	133,437	07/13/2017	07/01/2047
44244C-TP-2	HOUSTON TEX UTIL SYS REV			2	1.C FE	2,000,000	112.6800	2,253,600	2,000,000	2,000,000	0	0	0	0	3.923	3.922	MN	10,025	78,460	08/08/2018	11/15/2030
446201-AS-4	HUNTINGTON BEACH CALIF PENSION OBLIG			1,2	1.B FE	1,200,000	101.6630	1,219,956	1,200,000	1,200,000	0	0	0	0	3.376	3.376	JD	1,801	28,583	03/18/2021	06/15/2044
45130C-AJ-0	IDAHO HSG & FIN ASSN ECONOMIC DEV REV			2	1.D FE	5,000,000	100.3840	5,019,200	5,000,000	5,000,000	0	0	0	0	7.000	6.998	JJ	175,000	350,000	06/29/2011	01/01/2031
45130C-AK-7	IDAHO HSG & FIN ASSN ECONOMIC DEV REV			2	1.D FE	1,941,460	100.3660	2,007,320	2,000,000	1,953,514	0	1,196	0	0	7.250	7.487	JJ	72,500	145,000	06/29/2011	01/01/2040
45201Y-E4-5	ILLINOIS HSG DEV AUTH REV				1.C FE	850,000	100.2390	852,032	850,000	850,000	0	0	0	0	3.580	3.579	FA	12,679	49,774	01/13/2016	02/01/2024
45201Y-E5-2	ILLINOIS HSG DEV AUTH REV				1.C FE	855,000	100.2430	857,078	855,000	855,000	0	0	0	0	3.630	3.629	FA	12,932	50,812	01/13/2016	08/01/2024
45201Y-E6-0	ILLINOIS HSG DEV AUTH REV				1.C FE	745,000	100.2510	746,870	745,000	745,000	0	0	0	0	3.730	3.729	FA	11,579	45,262	01/13/2016	02/01/2025
45528S-4Z-6	INDIANAPOLIS IND LOC PUB IMPT BD BK			1	1.C FE	565,457	141.4210	622,252	440,000	540,197	0	(3,657)	0	0	6.004	4.192	JJ	12,181	26,418	01/26/2016	01/15/2040
45750T-AS-2	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA			2	1.C FE	98,000	108.7120	108,712	100,000	98,568	0	92	0	0	5.500	5.675	MS	1,833	5,500	05/08/2014	03/01/2033
46613C-J3-0	JEA FLA ELEC SYS REV			1	1.E FE	1,162,412	118.6810	1,370,766	1,155,000	1,159,728	0	(440)	0	0	5.350	5.288	AO	15,448	61,793	04/14/2015	10/01/2030
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	335,000	110.6630	370,721	335,000	335,000	0	0	0	0	3.985	3.984	JJ	6,675	13,350	01/29/2013	01/01/2029
48503T-AA-5	MO 5.242 12/10/32				1.B	6,787,806	117.3029	7,962,295	6,787,805	6,787,818	0	(1)	0	0	5.242	5.242	JD	20,756	355,817	07/12/2010	12/10/2032
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,000,000	120.1410	1,201,410	1,000,000	1,000,000	0	0	0	0	4.727	4.726	AO	9,979	47,270	08/13/2015	04/15/2037
49130T-SR-8	KENTUCKY HSG CORP HSG REV			2	1.A FE	0	100.0000	0	0	0	0	0	0	0	4.296	4.296	JJ	1,611	0	05/30/2014	01/01/2034
49130T-VN-3	KENTUCKY HSG CORP HSG REV			2	1.A FE	370,000	104.7810	387,690	370,000	370,000	0	0	0	0	3.512	3.511	JJ	6,497	12,994	11/22/2016	07/01/2027
52909M-CH-5	LEXINGTON-FAYETTE URBAN CNTY ARPT BRD KY			2	1.C FE	500,000	106.3530	531,765	500,000	500,000	0	0	0	0	3.850	3.850	JJ	9,625	19,250	10/07/2016	07/01/2036
53945C-HF-0	LOS ANGELES CALIF WASTEWTR SYS REV			1,2	1.C FE	3,325,000	109.2590	3,632,862	3,325,000	3,325,000	0	0	0	0	3.494	3.493	JD	9,681	116,176	05/10/2017	06/01/2029
544495-UG-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	161,990	141.2090	183,572	130,000	156,124	0	(1,005)	0	0	5.716	4.096	JJ	3,715	7,431	01/27/2016	07/01/2039
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	2,574,170	162.2490	2,969,157	1,830,000	2,493,760	0	(16,369)	0	0	6.574	4.144	JJ	60,152	120,304	01/12/2017	07/01/2045
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.B FE	3,137,124	144.7380	3,734,240	2,580,000	3,038,591	0	(15,804)	0	0	5.813	4.394	JD	12,498	149,975	05/11/2016	06/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.C FE	5,849,201	137.6860	5,824,118	4,230,000	5,525,271	0	(85,182)	0	0	7.488	4.134	FA	131,976	316,742	12/19/2017	08/01/2033
54601T-AA-4	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV	@		3	1.A FE	1,489,120	43.7570	1,750,280	4,000,000	1,617,334	0	52,388	0	0	0.000	3.320	N/A	0	0	06/26/2019	07/01/2049
546398-6Q-6	LOUISIANA PUB FACS AUTH REV			1,2	1.F FE	11,156,715	120.9030	13,903,845	11,500,000	11,182,671	0	5,210	0	0	4.346	4.516	JD	41,649	499,790	05/09/2017	06/01/2051
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1.D FE	1,313,414	142.0320	1,562,352	1,100,000	1,277,794	0	(5,980)	0	0	5.980	4.659	MN	8,405	65,780	07/13/2017	05/15/2040
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	695,000	104.1080	723,551	695,000	695,000	0	0	0	0	3.797	3.797	MS	9,568	28,603	08/25/2016	03/01/2039
57419R-L5-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,000,000	106.0280	1,060,280	1,000,000	1,000,000	0	0	0	0	3.653	3.653	MS	12,177	36,530	04/07/2017	03/01/2028
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	395,000	104.5120	412,822	395,000	395,000	0	0	0	0	4.416	4.416	MS	7,120	22,613	04/07/2017	09/01/2037
57419R-YU-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1.C FE	1,040,000	100.0880	1,040,915	1,040,000	1,040,000	0	0	0	0	3.519	3.519	MS	12,199	36,598	11/18/2015	03/01/2024
57419R-YW-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1.C FE	575,000	100.0910	575,523	575,000	575,000	0	0	0	0	3.649	3.649	MS	6,994	20,982	11/18/2015	03/01/2025
574218-4K-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1.F FE	1,000,000	122.0410	1,220,410	1,000,000	1,000,000	0	0	0	0	4.165	4.165	JJ	20,825	41,650	12/13/2017	07/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
574300-JP-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	248,698	122.4020	281,525	230,000	241,139	0	(1,029)	0	0	5.604	4.898	JJ	6,445	12,889	07/21/2014	07/01/2030
575579-VP-9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE			1	1.C FE	413,616	132.3370	463,180	350,000	401,926	0	(1,931)	0	0	5.569	4.349	JJ	9,746	19,492	03/03/2015	07/01/2039
575579-WX-1	MASSACHUSETTS BAY TRANSN AUTH MASS SALE			1	1.C FE	154,320	124.0440	186,066	150,000	152,585	0	(204)	0	0	5.769	5.530	JJ	4,327	8,654	05/16/2011	07/01/2031
575831-HB-1	MASSACHUSETTS ST COLLEGE BLDG AUTH REV				1.D FE	341,370	99.9610	339,867	340,000	341,289	0	(76)	0	0	2.251	2.218	MN	1,276	7,653	12/03/2020	05/01/2035
575832-TX-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			1	1.D FE	333,890	138.4130	373,715	270,000	322,993	0	(1,825)	0	0	5.932	4.365	MN	2,669	16,016	04/19/2016	05/01/2040
57584F-EV-8	MASSACHUSETTS ST DEV FIN AGY SPL OBLIG			2	1.B FE	2,430,870	105.3710	2,634,275	2,500,000	2,438,959	0	1,572	0	0	4.571	4.745	MN	19,046	114,275	09/28/2015	05/01/2045
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	660,000	102.7630	678,236	660,000	660,000	0	0	0	0	4.621	4.620	JD	2,542	30,730	10/30/2018	12/01/2038
57586N-YR-6	MASSACHUSETTS ST HSG FIN AGY				1.C FE	485,000	103.4360	501,665	485,000	485,000	0	0	0	0	3.460	3.459	JD	1,398	17,934	03/18/2015	12/01/2024
57587A-EL-8	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	70,000	102.7150	71,901	70,000	70,000	0	0	0	0	5.000	4.999	JD	292	3,500	06/12/2014	12/01/2045
57587A-RE-0	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	820,000	104.2590	854,924	820,000	820,000	0	0	0	0	4.750	4.750	JD	3,246	38,950	03/16/2016	12/01/2045
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.C FE	1,182,609	119.0150	1,368,673	1,150,000	1,163,868	0	(2,062)	0	0	5.468	5.211	JD	2,795	62,882	12/29/2010	06/15/2027
57604T-AC-0	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	100,000	121.9320	121,932	100,000	100,000	0	0	0	0	5.631	5.630	JD	469	5,631	12/16/2010	06/01/2030
576051-WJ-1	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	100,000	103.6150	103,615	100,000	100,000	0	0	0	0	3.104	3.104	FA	1,293	3,104	10/10/2019	08/01/2039
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	4,326,425	109.3420	4,647,035	4,250,000	4,286,280	0	(7,650)	0	0	4.053	3.833	JJ	86,126	172,253	03/23/2016	07/01/2026
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	288,822	142.0360	305,377	215,000	275,095	0	(2,177)	0	0	6.668	4.394	MN	1,832	14,336	01/26/2016	11/15/2039
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	1,000,000	136.8920	1,368,920	1,000,000	1,000,000	0	0	0	0	5.175	5.175	MN	6,613	51,750	05/08/2020	11/15/2049
592643-CF-5	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	1.F FE	181,995	180.0350	225,044	125,000	176,912	0	(1,101)	0	0	7.462	4.626	AO	2,332	9,328	01/20/2017	10/01/2046
592647-AM-3	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1,2	1.E FE	1,000,000	112.3100	1,123,100	1,000,000	1,000,000	0	0	0	0	4.963	4.962	AO	12,408	49,630	07/01/2015	10/01/2035
59333P-3V-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	5,000,000	110.5910	5,529,550	5,000,000	5,000,000	0	0	0	0	4.162	4.162	AO	52,025	208,100	08/16/2018	10/01/2033
59333P-3W-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,017,400	109.6720	2,193,440	2,000,000	2,013,031	0	(1,620)	0	0	4.280	4.168	AO	21,400	85,600	03/13/2019	10/01/2041
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	125,000	105.2930	131,616	125,000	125,000	0	0	0	0	3.490	3.490	AO	1,091	4,363	10/24/2019	10/01/2042
59334P-CZ-8	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA				1.C FE	1,100,000	121.4390	1,335,829	1,100,000	1,100,000	0	0	0	0	5.534	5.533	JJ	30,437	60,874	08/25/2010	07/01/2032
59447T-DA-8	MICHIGAN FIN AUTH REV			2	1.C FE	2,500,000	110.1450	2,753,625	2,500,000	2,500,000	0	0	0	0	4.345	4.345	MS	36,208	108,625	04/16/2015	09/01/2045
59465M-C8-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	95,000	101.2360	96,174	95,000	95,000	0	0	0	0	5.372	5.366	AO	1,276	5,238	02/08/2012	10/01/2028
59465M-T4-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV				1.C FE	460,000	105.1370	483,630	460,000	460,000	0	0	0	0	3.727	3.726	AO	4,286	17,144	06/18/2015	04/01/2024
59465M-T5-4	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV				1.C FE	445,000	105.9260	471,371	445,000	445,000	0	0	0	0	3.777	3.776	AO	4,202	16,808	06/18/2015	10/01/2024
59465M-T6-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	500,000	105.7880	528,940	500,000	500,000	0	0	0	0	3.827	3.826	AO	4,784	19,135	06/18/2015	04/01/2025
59465M-T7-0	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	510,000	105.5510	538,310	510,000	510,000	0	0	0	0	3.877	3.876	AO	4,943	19,773	06/18/2015	10/01/2025
59465M-W9-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	410,000	104.9420	430,262	410,000	410,000	0	0	0	0	3.736	3.736	AO	3,829	16,683	08/12/2016	10/01/2033
60416Q-GT-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,310,252	101.8000	1,333,837	1,310,252	1,310,252	0	0	0	0	3.430	3.430	MON	3,745	45,765	03/14/2017	04/01/2047
60416S-K7-4	MINNESOTA ST HSG FIN AGY			2	1.B FE	160,000	102.2270	163,563	160,000	160,000	0	0	0	0	4.204	4.204	JJ	8,723	9,433	03/08/2019	07/01/2042
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,2	1.B FE	180,000	111.0440	199,879	180,000	180,000	0	0	0	0	3.229	3.229	MN	743	5,812	03/27/2020	05/15/2050
60636W-NU-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1.B FE	1,491,333	125.7060	1,728,458	1,375,000	1,448,704	0	(4,725)	0	0	5.445	4.824	MN	12,478	74,869	10/06/2011	05/01/2033
607120-EZ-1	MOBILE ALA ARPT AUTH ARPT REV				1.F	3,277,272	108.5696	3,558,120	3,277,272	3,277,266	0	(21)	0	0	3.810	3.810	FMAN	18,036	124,864	08/29/2013	11/09/2032
63968A-QQ-1	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,100,000	118.9290	1,308,219	1,100,000	1,100,000	0	0	0	0	5.323	5.322	JJ	29,277	58,553	09/29/2010	01/01/2030
641279-NT-7	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	160,000	102.5340	164,054	160,000	160,000	0	0	0	0	3.250	3.250	AO	1,300	6,610	07/10/2019	10/01/2044
641494-DM-8	NEVADA SYS HIGHER ED CTFS PARTN			1	1.D FE	250,000	106.7290	266,823	250,000	250,000	0	0	0	0	3.488	3.487	JJ	4,360	8,720	03/10/2016	07/01/2026
641494-DN-6	NEVADA SYS HIGHER ED CTFS PARTN			1,2	1.D FE	400,000	106.5550	426,220	400,000	400,000	0	0	0	0	3.588	3.587	JJ	7,176	14,352	03/10/2016	07/01/2027
641494-DP-1	NEVADA SYS HIGHER ED CTFS PARTN			1,2	1.D FE	501,235	106.4070	532,035	500,000	500,604	0	(115)	0	0	3.688	3.658	JJ	9,220	18,440	03/18/2016	07/01/2028
64469D-XG-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM				1.B FE	190,000	102.9670	195,637	190,000	190,000	0	0	0	0	3.589	3.588	JJ	3,410	8,002	11/18/2015	01/01/2024
64542W-BK-5	NEW HOPE CULTURAL ED FACS FIN CORP TEX E			2	1.C FE	1,962,480	109.2560	2,185,120	2,000,000	1,965,759	0	677	0	0	4.232	4.341	AO	21,160	84,640	03/01/2017	04/01/2048
64577B-4K-7	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.F FE	282,018	119.8670	299,668	250,000	272,101	0	(3,683)	0	0	5.000	3.208	JD	1,042	12,500	12/21/2017	06/01/2037
64579R-BQ-9	NEW JERSEY INST TECHNOLOGY			2	1.F FE	1,000,000	109.3930	1,093,930	1,000,000	1,000,000	0	0	0	0	3.887	3.887	JJ	19,435	38,870	05/18/2017	07/01/2032
64579R-BS-5	NEW JERSEY INST TECHNOLOGY			2	1.F FE	750,000	108.3220	812,415	750,000	750,000	0	0	0	0	4.357	4.357	JJ	16,339	32,678	05/18/2017	07/01/2047
646108-QM-5	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	2,575,485	107.2840	2,902,032	2,705,000	2,589,879	0	2,675	0	0	4.671	4.978	MN	21,058	126,351	09/10/2015	11/01/2045
646108-WV-8	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	600,000	107.8240	646,944	600,000	600,000	0	0	0	0	4.218	4.217	MN	4,218	25,308	04/06/2017	11/01/2032
646108-WW-6	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	500,000	109.0500	545,250	500,000	500,000	0	0	0	0	4.698	4.697	MN	3,915	23,490	04/06/2017	11/01/2037
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUTH			1	2.A FE	250,000	111.9770	279,943	250,000	250,000	0	0	0	0	4.131	4.131	JD	459	10,328	12/05/2019	06/15/2042
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH			1	2.A FE	9,809,004	147.0450	12,866,438	8,750,000	9,685,799	0	(26,909)	0	0	6.561	5.635	JD	25,515	574,088	11/22/2016	12/15/2040
64711N-VD-4	NEW MEXICO FIN AUTH REV			2	1.C FE	175,000	107.3960	187,943	175,000	175,000	0	0	0	0	4.491	4.490	JD	349	7,859	05/22/2014	06/15/2034
647201-HB-1	NEW MEXICO MTG FIN AUTH			2	1.A FE	205,000	105.4510	216,175	205,000	205,000	0	0	0	0	3.350	3.350	JJ	3,769	7,089	07/10/2019	07/01/2049
647370-HY-4	NEW MEXICO ST HOSP EQUIP LN COUNCIL HOSP			1	1.C FE	2,299,455	123.7010	2,783,273	2,250,000	2,294,974	0	(1,020)	0	0	4.406	4.274	FA	41,306	99,135	05/24/2017	08/01/2046
649710-7M-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	1,040,000	104.7610	1,047,610	1,000,000	1,010,311	0	(5,344)	0	0	4.100	3.513	MN	6,833	41,000	12/03/2015	11/01/2027

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
64971X-BD-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	2,020,220	107.7960	2,155,920	2,000,000	2,012,424	0	(1,944)	0	0	3.580	3.457	FA	29,833	71,600	10/06/2017	08/01/2032
64971X-ER-5	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	1,995,920	110.4540	2,209,080	2,000,000	1,996,842	0	328	0	0	3.960	3.978	FA	33,000	79,200	07/26/2018	08/01/2032
64971X-JL-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	4,000,000	107.8140	4,312,560	4,000,000	4,000,000	0	0	0	0	3.550	3.549	MN	23,667	142,000	03/27/2019	11/01/2033
64971X-ST-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A	39,351	106.7470	42,699	40,000	39,737	0	138	0	0	4.500	4.880	MN	300	1,800	11/15/2013	11/01/2030
64971X-SU-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	59,027	105.0820	63,049	60,000	59,417	0	56	0	0	4.500	4.635	MN	450	2,700	11/15/2013	11/01/2030
64972C-2G-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,600,000	106.7360	1,707,776	1,600,000	1,600,000	0	0	0	0	3.653	3.652	MN	9,741	58,448	04/05/2018	05/01/2028
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	250,000	106.7470	266,868	250,000	250,000	0	0	0	0	3.550	3.550	MN	1,479	8,875	04/05/2019	11/01/2044
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	4,000,000	147.2780	5,891,120	4,000,000	4,000,000	0	0	0	0	5.724	5.723	JD	10,176	228,960	12/20/2013	06/15/2042
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	9,415,809	142.7800	9,851,820	6,900,000	8,978,039	0	(70,898)	0	0	6.828	4.429	JJ	217,244	471,132	07/10/2017	07/15/2040
64986D-EP-6	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1,2	1.A FE	2,000,000	110.0990	2,201,980	2,000,000	2,000,000	0	0	0	0	3.616	3.616	JD	3,214	72,320	04/06/2017	06/15/2031
649883-YF-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1.B FE	1,000,000	103.7480	1,037,480	1,000,000	1,000,000	0	0	0	0	3.750	3.749	AO	9,375	37,500	02/13/2014	04/01/2023
649902-2F-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	409,162	134.5820	578,703	430,000	414,114	0	486	0	0	5.389	5.718	MS	6,823	23,173	03/02/2011	03/15/2040
649902-S8-7	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	987,780	105.0820	1,050,820	1,000,000	998,521	0	1,208	0	0	4.900	5.029	MS	14,428	49,000	06/03/2010	03/15/2023
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	181,130	116.6830	210,029	180,000	180,629	0	(53)	0	0	5.500	5.445	MS	2,915	9,900	08/12/2010	03/15/2030
649902-T3-7	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	4,030,400	134.4010	5,376,040	4,000,000	4,021,706	0	(649)	0	0	5.600	5.552	MS	65,956	224,000	12/20/2013	03/15/2040
649907-XH-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.D FE	100,820	125.1840	125,184	100,000	100,582	0	(31)	0	0	5.000	4.933	JJ	2,500	5,000	11/19/2013	07/01/2033
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	1,500,000	123.0760	1,846,140	1,500,000	1,500,000	0	0	0	0	4.802	4.801	JD	6,003	72,030	12/05/2013	12/01/2034
64990C-ZW-4	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	2,800,000	108.5970	3,040,716	2,800,000	2,800,000	0	0	0	0	3.998	3.998	JJ	55,972	111,944	05/17/2017	07/01/2039
64990F-PV-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	991,820	116.0270	1,160,270	1,000,000	992,241	0	184	0	0	4.000	4.049	FA	15,111	40,000	03/20/2020	02/15/2047
650009-S5-3	NEW YORK ST TWY AUTH GEN REV			1	1.F FE	1,450,000	104.3710	1,513,380	1,450,000	1,450,000	0	0	0	0	2.900	2.900	JJ	21,025	42,050	10/18/2019	01/01/2035
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	100,000	104.0490	104,049	100,000	100,000	0	0	0	0	3.500	3.500	JJ	1,750	3,500	10/18/2019	01/01/2042
650035-6A-1	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	938,239	107.1890	1,018,296	950,000	941,245	0	815	0	0	3.420	3.538	MS	9,567	32,490	01/09/2018	03/15/2031
650035-VB-1	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	6,825,460	130.5920	8,162,000	6,250,000	6,749,616	0	(18,229)	0	0	5.838	5.128	MS	107,435	364,875	07/06/2017	03/15/2040
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV			1	1.E FE	3,865,000	109.1740	4,219,575	3,865,000	3,865,000	0	0	0	0	4.248	4.248	MS	54,728	171,534	04/09/2020	09/01/2035
653403-DQ-5	NIAGARA FALLS N Y BRDG COMMN TOLL REV			2	1.C FE	1,000,000	108.8450	1,088,450	1,000,000	1,000,000	0	0	0	0	4.163	4.163	AO	10,408	41,630	06/08/2018	10/01/2033
66285W-E5-1	NORTH TEX TWY AUTH REV			2	1.E FE	950,000	102.2940	971,793	950,000	950,000	0	0	0	0	3.011	3.011	JJ	14,302	2,860	05/06/2021	01/01/2043
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL				1.G FE	2,173,582	123.6210	2,814,501	2,276,717	2,181,589	0	1,336	0	0	5.460	5.759	N/A	41,436	124,309	02/21/2017	09/01/2050
677525-VC-8	OHIO ST AIR QUALITY DEV AUTH REV				1.C YE	796,252	104.6900	833,596	796,252	796,252	0	0	0	0	4.000	4.000	JD	2,654	31,850	11/20/2012	12/01/2027
677525-VG-9	OHIO ST AIR QUALITY DEV AUTH REV				1.D YE	2,355,914	112.7330	2,655,893	2,355,914	2,355,914	0	0	0	0	4.200	4.199	JD	8,246	98,948	08/15/2013	12/01/2028
677525-VJ-3	OHIO ST AIR QUALITY DEV AUTH REV				1.E YE	8,000,000	109.4960	8,759,680	8,000,000	8,000,000	0	0	0	0	4.990	4.989	JJ	199,600	399,200	09/30/2013	01/01/2029
677555-X2-5	OHIO ST ECONOMIC DEV REV				1.B FE	2,900,000	113.9490	3,304,521	2,900,000	2,900,000	0	0	0	0	4.470	4.470	MJSD	10,803	130,461	10/29/2013	12/01/2033
677561-LN-0	OHIO ST HOSP FAC REV			1	1.C FE	1,215,973	106.4450	1,277,340	1,200,000	1,214,878	0	(507)	0	0	3.276	3.175	JJ	19,656	39,312	10/30/2019	01/01/2042
677560-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	310,000	106.0440	328,736	310,000	310,000	0	0	0	0	3.000	3.000	MS	3,100	10,521	06/26/2019	09/01/2039
677632-G9-6	OHIO ST UNIV GEN RCPTS			1	1.C FE	1,200,000	130.2780	1,563,336	1,200,000	1,200,000	0	0	0	0	4.048	4.048	JD	4,048	48,576	03/03/2016	12/01/2056
677650-HN-9	OHIO ST WTR DEV AUTH REV			2	1.A FE	395,921	127.0280	419,192	330,000	385,042	0	(6,174)	0	0	5.000	2.650	JD	1,375	16,500	03/18/2020	06/01/2044
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE			1	1.A FE	94,467	117.9870	117,987	100,000	96,211	0	209	0	0	4.879	5.288	JD	407	4,879	01/12/2011	12/01/2034
681785-JK-8	OMAHA NEB PUB FACS CORP LEASE REV			1	1.C FE	2,536,800	127.1440	3,178,600	2,500,000	2,532,974	0	(726)	0	0	4.353	4.267	FA	45,344	108,825	03/08/2017	02/01/2047
68607D-NK-7	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	536,210	129.6550	589,930	455,000	505,439	0	(4,614)	0	0	5.784	4.263	MN	3,363	26,317	11/04/2014	11/15/2030
68803P-DH-0	OSCEOLA CNTY FLA TOURIST DEV TAX REV			1,2	1.G FE	1,667,731	108.2200	1,801,863	1,665,000	1,666,933	0	(300)	0	0	4.272	4.243	AO	17,782	71,129	05/11/2017	10/01/2040
696624-BE-4	PALM DESERT CALIF REDEV AGY SUCCESSOR AG			2	1.C FE	357,023	110.5160	397,858	360,000	357,832	0	191	0	0	4.000	4.076	AO	3,600	14,400	01/19/2017	10/01/2031
696624-BG-9	PALM DESERT CALIF REDEV AGY SUCCESSOR AG			2	1.C FE	589,674	110.2750	661,650	600,000	591,557	0	391	0	0	4.250	4.375	AO	6,375	25,500	01/19/2017	10/01/2037
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV CORP LEASE RE				1.E FE	4,722,749	108.9050	5,143,309	4,722,748	4,722,748	0	0	0	0	3.985	3.985	JJ	86,782	190,097	08/17/2016	07/15/2048
70922P-AP-7	PENNSYLVANIA ST TPK COMMN SPL OBLIG			2	1.A FE	500,000	110.3380	551,690	500,000	500,000	0	0	0	0	3.329	3.328	JD	1,387	16,645	09/11/2014	12/01/2027
709235-T2-1	PENNSYLVANIA ST UNIV			1	1.C FE	116,563	101.0640	111,170	110,000	115,965	0	(562)	0	0	2.345	1.733	MS	860	2,580	12/07/2020	09/01/2031
717893-L2-5	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	1,000,000	113.1320	1,131,320	1,000,000	1,000,000	0	0	0	0	4.189	4.189	AO	10,473	41,890	02/14/2019	10/01/2037
73358W-RQ-9	PORT AUTH N Y & N J			2	1.E FE	4,550,000	109.4480	4,979,884	4,550,000	4,550,000	0	0	0	0	5.310	5.310	FA	100,669	241,605	01/23/2014	08/01/2046
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	500,000	108.4800	542,400	500,000	500,000	0	0	0	0	4.426	4.426	AO	4,672	22,130	10/08/2014	10/15/2034
73358W-XP-4	PORT AUTH N Y & N J			2	1.E FE	3,014,180	109.9660	3,282,485	2,985,000	2,997,457	0	(3,272)	0	0	4.823	4.688	JD	11,997	143,967	03/08/2017	06/01/2045
73474T-AD-2	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	405,000	109.7250	444,386	405,000	405,000	0	0	0	0	3.521	3.521	MS	4,753	14,260	12/11/2014	09/01/2027
735541-GV-0	PORT VANCOUVER WASH REV			1,2	1.C FE	1,185,000	110.0150	1,303,678	1,185,000	1,185,000	0	0	0	0	4.493	4.493	JD	4,437	53,242	05/10/2017	12/01/2047
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH			1,2	1.D FE	5,955,000	117.9296	7,022,710	5,955,000	5,955,000	0	0	0	0	3.930	3.930	AO	58,508	234,032	01/30/2018	10/01/2048
76221R-A9-4	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	250,000	106.3090	265,773	250,000	250,000	0	0	0	0	3.000	3.000	AO	1,875	7,500	06/07/2019	10/01/2039
76221T-DG-1	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	30,000	102.6190	30,786	30,000	30,000	0	0	0	0	4.433	4.433	AO	332	1,330	10/01/2014	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
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR			2	1.C FE	217,359	108.6270	244,411	225,000	219,163	0	438	0	0	3.625	3.923	AO	2,039	7,545	12/13/2017	10/01/2032
76913A-LL-5	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR			2	1.C FE	146,846	108.3380	162,507	150,000	147,343	0	124	0	0	3.875	4.028	AO	1,453	4,743	12/13/2017	10/01/2037
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1.C FE	542,840	141.7440	602,412	425,000	516,654	0	(4,522)	0	0	6.322	4.295	MN	3,433	26,869	10/12/2016	05/15/2036
79307W-AA-1	ST PAUL MINN REV				1.C YE	7,584,500	105.1860	7,977,831	7,584,499	7,586,941	0	654	0	0	4.150	4.144	FA	118,908	315,582	08/15/2014	08/15/2032
79642B-LL-5	SAN ANTONIO			1	1.B FE	665,590	144.8100	796,455	550,000	644,566	0	(3,220)	0	0	5.920	4.530	MN	4,160	32,560	11/19/2015	05/15/2040
79730W-BW-9	SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	486,085	111.3020	556,510	500,000	488,756	0	553	0	0	4.000	4.207	MS	6,667	20,000	01/20/2017	09/01/2036
79730W-BX-7	SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	477,190	110.3410	551,705	500,000	480,420	0	681	0	0	4.000	4.307	MS	6,667	20,000	01/20/2017	09/01/2040
79765R-P3-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	1,796,901	107.8460	2,000,543	1,855,000	1,818,500	0	4,726	0	0	3.250	3.577	MN	10,048	60,288	01/20/2017	11/01/2028
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	686,224	164.3050	821,525	500,000	669,679	0	(2,667)	0	0	6.950	4.771	MN	5,792	34,750	09/02/2015	11/01/2050
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	1,693,425	123.6840	1,855,260	1,500,000	1,645,261	0	(17,116)	0	0	5.000	3.491	MN	12,500	75,000	01/11/2019	05/01/2039
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	3,075,048	123.0190	3,389,173	2,755,000	2,995,782	0	(28,183)	0	0	5.000	3.631	MN	22,958	137,750	01/11/2019	05/01/2044
79768H-AL-2	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	1,746,360	143.7150	2,012,010	1,400,000	1,687,556	0	(9,918)	0	0	5.820	4.221	AO	20,370	81,480	06/05/2015	10/01/2040
79770G-FY-7	SAN FRANCISCO CALIF CITY & CNTY REDEV AG			2	1.C FE	4,091,391	108.6070	4,398,584	4,050,000	4,079,589	0	(4,504)	0	0	4.375	4.227	FA	73,828	177,188	05/04/2017	08/01/2043
79770G-HA-7	SAN FRANCISCO CALIF CITY & CNTY REDEV AG			2	1.D FE	1,232,800	105.4640	1,318,300	1,250,000	1,235,570	0	694	0	0	3.625	3.723	FA	18,880	45,313	11/10/2017	08/01/2037
79772E-CT-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	1,000,000	109.9860	1,099,860	1,000,000	1,000,000	0	0	0	0	4.371	4.371	MS	14,570	43,710	02/08/2019	09/01/2049
798136-YP-6	SAN JOSE CALIF ARPT REV			1	1.F FE	210,000	101.4140	212,969	210,000	210,000	0	0	0	0	3.290	3.290	MS	2,303	2,764	03/25/2021	03/01/2041
798170-AL-0	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG			2	1.C FE	734,618	106.1830	796,373	750,000	739,825	0	1,370	0	0	3.125	3.356	FA	9,766	23,438	12/08/2017	08/01/2028
798170-AM-8	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG			2	1.C FE	982,290	106.1210	1,061,210	1,000,000	987,654	0	1,417	0	0	3.250	3.436	FA	13,542	32,500	12/08/2017	08/01/2029
798170-AN-6	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG			2	1.C FE	2,325,282	105.0000	2,493,750	2,375,000	2,335,716	0	2,476	0	0	3.375	3.539	FA	33,398	80,156	12/11/2017	08/01/2034
80168F-MH-6	SANTA CLARA VY CALIF WTR DIST CTFS PARTN			2	1.B FE	1,437,363	108.4820	1,545,869	1,425,000	1,430,667	0	(1,350)	0	0	3.519	3.408	JD	4,179	50,146	09/22/2016	06/01/2028
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T			1	1.C FE	108,600	119.8150	119,815	100,000	104,835	0	(668)	0	0	5.876	4.941	AO	1,469	5,876	07/15/2011	04/01/2032
80182Y-CZ-8	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG			2	1.C FE	497,705	109.9740	549,870	500,000	498,303	0	131	0	0	3.750	3.789	MS	6,250	18,750	07/14/2017	09/01/2032
802498-UX-1	SANTA MONICA-MALIBU UNI SCH DIST CALIF			2	1.B FE	85,000	102.8780	87,446	85,000	85,000	0	0	0	0	3.114	3.114	FA	1,103	2,647	10/08/2019	08/01/2043
83712D-UA-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG				1.A FE	125,000	102.0160	127,520	125,000	125,000	0	0	0	0	3.423	3.421	JJ	2,139	5,838	06/25/2015	01/01/2023
843375-ZK-5	SOUTHERN MINN MUN PWR AGY PWR SUPPLY SYS			1	1.E FE	999,880	120.0210	1,200,210	1,000,000	999,987	0	44	0	0	5.726	5.726	JJ	28,630	57,260	10/18/2010	01/01/2030
86606K-AT-9	SUMMIT CNTY OHIO PORT AUTH BD FD PROG DE			2	1.G FE	830,000	100.5160	834,283	830,000	830,000	0	0	0	0	7.750	7.746	MN	8,219	67,471	12/15/2010	05/15/2025
86607C-BA-6	SUMMIT CNTY OHIO PORT AUTH REV				1.G FE	2,100,000	100.1220	2,102,562	2,100,000	2,100,000	0	0	0	0	4.250	4.249	MN	11,404	94,901	05/08/2013	11/15/2027
876380-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.F FE	250,000	104.2870	260,718	250,000	250,000	0	0	0	0	3.292	3.292	MS	2,743	5,372	12/11/2020	09/01/2040
880591-EP-3	TENNESSEE VALLEY AUTHORITY				1.A	3,581,282	118.9260	3,389,390	2,850,000	3,553,422	0	(26,695)	0	0	3.500	2.046	JD	4,433	99,750	12/15/2020	12/15/2042
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1.A	640,440	60.1184	601,184	1,000,000	659,041	0	12,984	0	0	0.000	2.000	N/A	0	0	07/22/2020	12/15/2042
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD			2	1.A FE	3,004,230	108.1300	3,243,900	3,000,000	3,003,034	0	(389)	0	0	3.660	3.640	JJ	54,900	109,800	11/02/2017	07/01/2047
88213A-DY-8	TEXAS A & M UNIV REVS			2	1.A FE	1,565,000	108.5750	1,699,199	1,565,000	1,565,000	0	0	0	0	3.556	3.556	MN	7,111	55,651	03/22/2016	05/15/2031
88213A-DZ-5	TEXAS A & M UNIV REVS			2	1.A FE	235,000	110.3760	259,384	235,000	235,000	0	0	0	0	3.993	3.993	MN	1,199	9,384	03/22/2016	05/15/2037
88213A-EA-9	TEXAS A & M UNIV REVS			2	1.A FE	800,000	110.6170	884,936	800,000	800,000	0	0	0	0	4.113	4.113	MN	4,204	32,904	03/22/2016	05/15/2045
88213A-MD-4	TEXAS A & M UNIV REVS			1,2	1.A FE	2,200,000	109.7810	2,415,182	2,200,000	2,200,000	0	0	0	0	3.622	3.622	MN	10,182	79,684	11/30/2017	05/15/2037
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	256,090	107.6190	269,048	250,000	254,671	0	(619)	0	0	3.625	3.310	MS	3,021	9,063	07/17/2019	09/01/2044
88278P-VN-1	TEXAS ST UNIV SYS FING REV			2	1.C FE	500,000	106.9890	534,945	500,000	500,000	0	0	0	0	4.273	4.273	MS	6,291	21,365	02/27/2015	03/15/2045
882806-EY-4	TEXAS TECH UNIV REVS IAM COML PAPER NTS			2	1.B FE	322,150	107.4510	343,843	320,000	320,779	0	(225)	0	0	4.172	4.088	FA	5,043	13,350	04/14/2015	02/15/2045
882806-FX-5	TEXAS TECH UNIV REVS IAM COML PAPER NTS			2	1.B FE	1,680,000	109.5110	1,839,785	1,680,000	1,680,000	0	0	0	0	3.840	3.840	FA	24,371	64,512	01/31/2017	02/15/2032
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV			1	1.A FE	153,469	120.0490	180,074	150,000	151,909	0	(176)	0	0	5.178	4.988	AO	1,942	7,767	05/23/2011	04/01/2030
882854-Q7-0	TEXAS WTR DEV BRD REV			2	1.A FE	240,104	124.1170	248,234	200,000	232,367	0	(4,358)	0	0	5.000	2.401	AO	2,111	10,000	03/12/2020	04/15/2049
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AUTH DEV REV			2	1.G FE	1,175,000	100.4500	1,180,288	1,175,000	1,175,000	0	0	0	0	7.250	7.248	MN	10,885	86,255	05/14/2008	05/15/2028
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	1,278,810	154.7390	1,547,390	1,000,000	1,264,470	0	(4,865)	0	0	6.548	4.774	MN	8,367	65,480	11/28/2018	05/15/2048
914072-UY-7	UNIVERSITY ARK UNIV REV			2	1.C FE	399,996	107.2740	429,096	400,000	400,007	0	4	0	0	4.500	4.499	MN	3,000	18,000	09/23/2014	11/01/2043
91412G-QL-2	UNIVERSITY CALIF REVS			2	1.C FE	1,269,845	104.6790	1,308,488	1,250,000	1,244,289	0	(6,578)	0	0	4.062	4.047	MN	6,488	50,775	06/15/2017	05/15/2033
91412G-U2-9	UNIVERSITY CALIF REVS			1	1.C FE	2,000,000	111.4800	2,229,600	2,000,000	2,000,000	0	0	0	0	3.500	3.500	MN	8,944	70,000	05/05/2017	05/15/2030
91412G-VB-8	UNIVERSITY CALIF REVS			1	1.C FE	1,300,000	106.2140	1,380,782	1,300,000	1,300,000	0	0	0	0	3.638	3.637	MN	6,043	47,294	04/04/2014	05/15/2024
91412G-XY-6	UNIVERSITY CALIF REVS			1	1.D FE	3,086,006	118.5790	3,675,949	3,100,000	3,088,033	0	401	0	0	4.131	4.156	MN	16,363	128,061	06/12/2015	05/15/2045
91412H-BS-1	UNIVERSITY CALIF REVS			1,2	1.C FE	630,000	113.0350	712,121	630,000	630,000	0	0	0	0	4.012	4.011	MN	3,230	25,276	05/23/2018	05/15/2030
914440-TA-0	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.D Z	267,006	106.3730	292,526	275,000	270,558	0	2,270	0	0	4.262	5.195	MN	1,953	11,721	12/17/2015	11/01/2043
914440-TD-4	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.D FE	369,723	103.9320	389,745	375,000	370,474	0	141	0	0	4.262	4.348	MN	2,664	15,983	11/17/2015	11/01/2043
914729-QP-6	UNIVERSITY NORTH TEX UNIV REV			2	1.C FE	2,000,000	108.1540	2,163,080	2,000,000	2,000,000	0	0	0	0	4.838	4.837	AO	20,427	96,760	10/01/2015	04/15/2045
914729-SR-0	UNIVERSITY NORTH TEX UNIV REV			2	1.C FE	2,250,000	108.4390	2,439,878	2,250,000	2,250,000	0	0	0	0	3.587	3.587	AO	17,038	80,708	01/06/2017	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91476P-FG-8	UNIVERSITY OKLA REVS			2	1.E FE	762,702	104.2350	823,457	790,000	767,001	0	706	0	0	4.290	4.508	JJ	16,946	33,891	05/16/2016	07/01/2042
91514A-DE-2	UNIVERSITY TEX UNIV REVS IAM COML PAPER			1	1.A FE	2,381,873	125.5390	2,824,628	2,250,000	2,369,298	0	(2,986)	0	0	3.852	3.528	FA	32,742	86,670	07/06/2017	08/15/2046
915217-SB-0	UNIVERSITY VA UNIV REVS			1	1.A FE	146,913	137.5950	137,595	100,000	143,535	0	(1,887)	0	0	5.000	2.155	MS	1,667	5,000	03/09/2020	09/01/2040
915217-WM-1	UNIVERSITY VA UNIV REVS			2	1.A FE	114,796	121.8680	121,868	100,000	111,279	0	(1,983)	0	0	5.000	2.681	AO	1,250	5,000	03/12/2020	04/01/2038
917563-KZ-0	UTAH ST UNIV REV			2	1.C FE	1,237,919	113.2410	1,404,188	1,240,000	1,238,556	0	275	0	0	4.049	4.075	JD	4,184	50,208	10/12/2017	12/01/2046
91756T-AV-3	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV			1,2	1.E FE	1,000,000	106.6500	1,066,500	1,000,000	1,000,000	0	0	0	0	3.806	3.806	JJ	19,030	38,060	10/07/2016	07/01/2036
928075-FV-7	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	1,570,000	107.6550	1,690,184	1,570,000	1,570,000	0	0	0	0	3.520	3.519	JJ	27,632	55,264	01/11/2012	07/01/2025
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	1,084,737	100.9820	1,095,389	1,084,737	1,084,738	0	0	0	0	3.100	3.100	MON	560	38,329	05/25/2016	06/25/2041
92812V-CC-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	500,000	102.4630	512,315	500,000	500,000	0	0	0	0	4.566	4.566	MN	3,805	22,830	10/29/2014	11/01/2039
92812V-CD-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,223,865	102.4480	2,305,080	2,250,000	2,227,616	0	764	0	0	4.666	4.738	MN	17,498	104,985	11/21/2014	11/01/2044
92818N-YK-8	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.D Z	98,813	107.6230	107,623	100,000	99,412	0	276	0	0	5.100	5.442	MN	850	4,718	11/12/2013	11/01/2033
956704-XW-5	WEST VIRGINIA UNIV REVS				1.F YE	6,885,260	121.6050	8,208,648	6,750,255	6,852,218	0	(3,077)	0	0	4.500	4.387	AO	75,940	303,762	07/26/2012	04/01/2042
956704-ZP-8	WEST VIRGINIA UNIV REVS			1	1.F FE	250,000	121.0020	302,505	250,000	250,000	0	0	0	0	4.471	4.471	AO	2,794	11,178	09/17/2014	10/01/2042
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	1.F FE	1,000,000	105.9820	1,059,820	1,000,000	1,000,000	0	0	0	0	3.846	3.846	MN	6,410	38,460	08/28/2020	11/01/2050
958697-HP-2	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			1	1.D FE	2,577,020	161.2760	3,225,520	2,000,000	2,514,883	0	(10,900)	0	0	6.770	4.929	JJ	67,700	135,400	07/16/2015	01/01/2046
977100-EG-7	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	1,200,000	109.2490	1,310,988	1,200,000	1,200,000	0	0	0	0	3.568	3.568	MN	7,136	42,816	01/12/2017	05/01/2030
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	3,500,000	110.6590	3,873,065	3,500,000	3,500,000	0	0	0	0	3.954	3.954	MN	23,065	138,390	01/12/2017	05/01/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						408,013,358	XXX	451,903,376	396,307,625	406,027,807	0	(421,805)	0	0	XXX	XXX	XXX	4,526,219	17,259,992	XXX	XXX
31283G-NQ-6	FH G00399 - RMBS			4	1.A	1,239	106.9685	1,185	1,108	1,159	0	(14)	0	0	8.500	4.749	MON	8	94	01/31/2013	09/01/2025
31283H-EM-3	FH G01040 - RMBS			4	1.A	211	110.3690	245	222	213	0	1	0	0	6.500	8.262	MON	1	14	01/31/2013	07/01/2029
31287N-CG-1	FH C62771 - RMBS			4	1.A	4,730	111.6389	5,013	4,490	4,662	0	(25)	0	0	7.500	6.111	MON	28	337	01/31/2013	01/01/2032
31287X-MZ-6	FH C70376 - RMBS			4	1.A	16,535	110.0672	17,914	16,276	16,392	0	1	0	0	6.000	5.701	MON	81	990	08/16/2002	09/01/2032
3128KR-X6-6	FH A61601 - RMBS			4	1.A	92,639	107.7699	92,441	85,777	88,205	0	(35)	0	0	7.500	5.760	MON	536	6,745	03/25/2009	12/01/2027
3128M9-CN-0	FH G06977 - RMBS			4	1.A	90,087	105.6630	94,275	89,222	90,380	0	287	0	0	3.000	2.719	MON	223	2,677	05/02/2012	04/01/2042
3128M9-ED-0	FH G07032 - RMBS			4	1.A	77,266	105.6366	79,533	75,289	77,868	0	606	0	0	3.000	2.282	MON	188	2,259	06/19/2012	06/01/2042
3128M9-KG-6	FH G07195 - RMBS			4	1.A	34,200	110.5648	35,335	31,958	34,710	0	397	0	0	4.500	2.388	MON	120	1,438	02/26/2013	03/01/2042
3128MJ-2D-1	FH G08771 - RMBS			4	1.A	167,981	107.2830	171,099	159,484	173,579	0	3,714	0	0	4.000	1.572	MON	532	6,379	07/12/2017	07/01/2047
3128MJ-4R-8	FH G08831 - RMBS			4	1.A	718,308	106.5151	749,875	704,008	724,861	0	5,629	0	0	4.000	3.033	MON	2,347	32,324	08/22/2018	08/01/2048
3128MJ-5C-0	FH G08842 - RMBS			4	1.A	806,249	106.3082	857,645	806,754	806,613	0	294	0	0	4.000	3.986	MON	2,689	37,253	10/19/2018	10/01/2048
3128MJ-5P-1	FH G08853 - RMBS			4	1.A	878,530	107.0674	915,861	855,407	896,165	0	8,587	0	0	4.500	3.040	MON	3,208	43,766	11/19/2018	12/01/2048
3128MJ-QH-6	FH G08455 - RMBS			4	1.A	29,958	109.8492	32,542	29,625	30,036	0	43	0	0	4.000	3.649	MON	99	1,185	07/12/2011	07/01/2041
3128MJ-RE-2	FH G08484 - RMBS			4	1.A	51,212	105.6647	54,832	51,893	50,996	0	(241)	0	0	3.000	3.369	MON	130	1,557	03/16/2012	03/01/2042
3128MJ-SD-3	FH G08515 - RMBS			4	1.A	200,833	105.6968	204,049	193,051	201,892	0	1,800	0	0	3.000	2.067	MON	483	5,792	01/07/2013	12/01/2042
3128MJ-WB-2	FH G08641 - RMBS			4	1.A	245,539	106.8569	252,664	236,451	250,090	0	3,479	0	0	3.500	2.069	MON	690	8,276	05/19/2015	05/01/2045
3128MJ-Z8-6	FH G08766 - RMBS			4	1.A	198,262	106.3595	204,558	192,327	198,818	0	(1,095)	0	0	3.500	2.598	MON	561	7,579	06/27/2017	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS			4	1.A	402,789	104.8651	418,543	399,125	404,449	0	1,660	0	0	3.000	2.709	MON	998	11,974	09/12/2017	01/01/2047
3128MJ-ZG-8	FH G08742 - RMBS			4	1.A	360,778	106.6585	373,338	350,031	361,111	0	(314)	0	0	3.500	2.690	MON	1,021	13,399	06/27/2017	01/01/2047
3128MJ-ZM-5	FH G08747 - RMBS			4	1.A	0	105.6159	0	0	0	0	0	0	0	3.000	3.370	MON	0	0	02/15/2017	02/01/2047
3128MM-NC-3	FH G18386 - RMBS			4	1.A	193,208	105.3368	196,726	186,759	190,899	0	(553)	0	0	3.500	2.125	MON	545	7,195	10/12/2011	05/01/2026
31292G-4U-7	FH C00835 - RMBS			4	1.A	1,784	111.4935	2,090	1,875	1,796	0	5	0	0	6.500	8.368	MON	10	122	01/31/2013	07/01/2029
31292G-Y4-2	FH C00731 - RMBS			4	1.A	1,925	111.2169	2,253	2,026	1,948	0	4	0	0	6.500	8.213	MON	11	132	01/31/2013	03/01/2029
31292H-GZ-1	FH C01116 - RMBS			4	1.A	6,245	115.0947	6,899	5,994	6,176	0	(26)	0	0	7.500	6.385	MON	37	450	01/31/2013	01/01/2031
31292H-Q3-1	FH C01374 - RMBS			4	1.A	48,072	115.0081	56,442	49,077	48,066	0	4	0	0	6.000	6.703	MON	245	2,945	06/11/2002	06/01/2032
31292L-GX-7	FH C03814 - RMBS			4	1.A	101,496	109.8866	103,659	94,332	103,447	0	1,599	0	0	4.000	1.817	MON	314	3,773	07/12/2012	03/01/2042
312938-YY-3	FH A90727 - RMBS			4	1.A	41,493	109.7990	43,152	39,301	42,505	0	487	0	0	5.500	3.445	MON	180	2,178	04/21/2010	01/01/2040
31293M-TG-7	FH C24151 - RMBS			4	1.A	4,028	110.3729	4,673	4,234	4,075	0	(15)	0	0	6.500	8.162	MON	23	275	01/31/2013	03/01/2029
31293P-T5-4	FH C25972 - RMBS			4	1.A	338	110.3729	392	355	343	0	4	0	0	6.500	7.868	MON	2	23	01/31/2013	05/01/2029
31293R-4Y-4	FH C28039 - RMBS			4	1.A	326	110.3690	378	342	331	0	3	0	0	6.500	7.916	MON	2	22	06/23/1999	06/01/2029
31293R-FJ-5	FH C27369 - RMBS			4	1.A	2,231	110.3729	2,584	2,341	2,278	0	18	0	0	6.500	7.651	MON	13	152	01/31/2013	06/01/2029
31293T-E9-4	FH C29160 - RMBS			4	1.A	333	110.3729	386	350	338	0	4	0	0	6.500	7.847	MON	2	23	01/31/2013	07/01/2029
31298F-ZZ-8	FH C47060 - RMBS			4	1.A	6,884	116.0670	7,665	6,604	6,928	0	(40)	0	0	7.500	5.782	MON	41	495	06/11/2002	01/01/2031
3132A5-GL-3	FH ZS4703 - RMBS			4	1.A	213,463	105.5709	211,819	200,641	218,776	0	4,347	0	0	3.000	1.198	MON	502	6,019	08/04/2020	02/01/2047
3132AD-6N-3	FH ZT1777 - RMBS			4	1.A	60,456	106.3160	62,148	58,456	62,546	0	1,140	0	0	4.000	1.791	MON	195	2,338	07/15/2019	03/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132AE-B9-6	FH ZT1864 - RMBS			4	1.A	35,394	106.3122	36,229	34,078	36,759	0	764	0	0	4.000	1.543	MON	114	1,363	08/20/2019	04/01/2049
3132AE-EY-8	FH ZT1951 - RMBS			4	1.A	45,977	105.4463	46,946	44,522	47,757	0	1,060	0	0	3.500	1.303	MON	130	1,558	02/03/2020	05/01/2049
3132AE-J8-0	FH ZT2087 - RMBS			4	1.A	96,407	106.2927	98,651	92,810	99,484	0	1,742	0	0	4.000	1.738	MON	309	3,712	08/28/2019	06/01/2049
3132DM-G2-5	FH SD0217 - RMBS			4	1.A	72,396	106.2715	73,458	69,123	74,386	0	1,212	0	0	4.000	1.618	MON	230	2,765	02/03/2020	05/01/2049
3132DM-GT-6	FH SD0210 - RMBS			4	1.A	174,689	104.5790	172,341	164,795	177,269	0	2,711	0	0	3.000	1.095	MON	412	4,944	07/13/2020	12/01/2049
3132DV-3J-2	FH SD8001 - RMBS			4	1.A	79,400	105.4588	81,543	77,322	81,719	0	1,401	0	0	3.500	1.745	MON	226	2,706	09/30/2019	07/01/2049
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	287,532	99.8309	277,926	278,397	288,227	0	1,029	0	0	2.000	1.494	MON	464	5,568	09/08/2020	09/01/2050
3132WD-V7-6	FH 040637 - RMBS			4	1.A	177,543	106.6558	183,539	172,085	179,693	0	1,747	0	0	3.500	2.383	MON	502	6,023	11/22/2016	05/01/2046
3132XU-SH-9	FH 052319 - RMBS			4	1.A	1,546,663	105.9994	1,653,404	1,559,824	1,544,618	0	(3,831)	0	0	3.500	3.754	MON	4,549	60,461	07/26/2018	11/01/2047
3132XU-Z4-0	FH 052562 - RMBS			4	1.A	224,982	105.8703	231,990	219,127	228,872	0	3,357	0	0	3.500	2.334	MON	639	7,669	11/30/2017	12/01/2047
31335G-KG-9	FH C80295 - RMBS			4	1.A	237	107.1021	219	204	224	0	(6)	0	0	8.500	1.361	MON	1	17	09/19/1997	04/01/2025
31339U-JN-1	FH QA3869 - RMBS			4	1.A	210,971	105.4987	215,794	204,547	212,440	0	1,476	0	0	3.500	2.275	MON	597	7,159	11/26/2019	10/01/2049
3133AB-CR-9	FH QB4580 - RMBS			4	1.A	344,410	99.8309	332,879	333,442	344,545	0	371	0	0	2.000	1.524	MON	556	6,669	11/09/2020	10/01/2050
3133AM-EP-7	FH QC2842 - RMBS			4	1.A	518,056	102.2680	511,156	499,821	517,626	0	(431)	0	0	2.500	1.909	MON	1,041	6,248	06/14/2021	06/01/2051
3133KK-D6-3	FH RA3725 - RMBS			4	1.A	289,408	99.8768	278,940	279,284	289,764	0	622	0	0	2.000	1.467	MON	465	5,586	10/13/2020	10/01/2050
3133KL-XT-9	FH RA5190 - RMBS			4	1.A	435,442	102.2551	430,920	421,417	435,279	0	(164)	0	0	2.500	1.945	MON	878	878	11/08/2021	05/01/2051
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS			4	1.A	313,546	105.7421	331,550	313,546	313,283	0	(18)	0	0	2.898	2.891	MON	757	9,087	04/19/2017	06/25/2027
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS			4	1.A	11,862,507	105.7044	12,552,176	11,874,794	11,856,532	0	(3,343)	0	0	3.500	3.493	MON	34,635	407,845	11/02/2017	02/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS			4	1.A	2,049,434	103.3430	2,184,212	2,113,555	2,072,998	0	2,614	0	0	3.500	4.365	MON	6,165	79,641	07/11/2017	08/25/2047
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS			4	1.A	3,265,594	108.1527	3,677,192	3,400,000	3,287,451	0	4,080	0	0	3.000	3.230	MON	8,500	102,000	12/08/2017	09/25/2057
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS			4	1.A	1,543,070	103.0231	1,594,101	1,547,324	1,543,349	0	74	0	0	3.500	3.538	MON	4,513	58,050	10/19/2017	11/25/2047
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS			4	1.A	6,093,272	102.9622	6,358,657	6,175,721	6,115,661	0	(1,812)	0	0	3.500	3.882	MON	18,013	242,535	10/26/2017	12/25/2047
3136B0-FT-8	FNR 2017-100 ZE - CMO/RMBS			4	1.A	3,025,227	103.4025	3,171,664	3,067,300	3,039,717	0	2,701	0	0	3.500	3.865	MON	8,946	115,230	10/25/2017	12/25/2047
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS			4	1.A	704,904	103.1540	737,422	714,874	709,206	0	2,039	0	0	3.500	3.789	MON	2,085	26,942	01/22/2018	03/25/2048
3136BA-B4-5	FNR 2020-49 CZ - CMO/RMBS			4	1.A	768,486	92.7045	716,441	772,822	768,794	0	229	0	0	2.000	2.043	MON	1,288	15,290	06/03/2020	07/25/2050
31371E-WX-9	FN 250062 - RMBS			4	1.A	15,193	109.7586	15,782	14,379	14,583	0	(73)	0	0	6.000	4.224	MON	72	932	05/11/2009	04/01/2024
31371L-X3-8	FN 255498 - RMBS			4	1.A	4,626	113.7911	5,186	4,558	4,619	0	3	0	0	5.500	5.055	MON	21	251	11/10/2004	12/01/2034
31371N-GG-4	FN 256799 - RMBS			4	1.A	2,816	114.3903	3,196	2,794	2,817	0	2	0	0	5.500	5.246	MON	13	154	04/14/2008	07/01/2037
31371N-SL-0	FN 257123 - RMBS			4	1.A	3,845	114.4475	4,261	3,724	3,843	0	4	0	0	5.500	4.641	MON	17	205	08/04/2009	03/01/2038
31373U-K2-2	FN 303713 - RMBS			4	1.A	1,142	110.3246	1,349	1,223	1,182	0	5	0	0	6.500	8.583	MON	7	79	01/31/2013	02/01/2026
31375L-YB-5	FN 338306 - RMBS			4	1.A	8,478	111.4456	10,263	9,209	8,785	0	99	0	0	6.500	9.644	MON	50	599	01/31/2013	03/01/2026
31376K-SZ-0	FN 357936 - RMBS			4	1.A	49,996	109.8154	53,409	48,635	49,876	0	118	0	0	5.500	4.674	MON	223	2,711	03/04/2009	08/01/2035
3137A5-NG-5	FHR 3795 PD - CMO/RMBS			4	1.A	1,840,852	103.5259	1,917,855	1,852,536	1,848,302	0	297	0	0	4.500	4.603	MON	6,947	88,701	01/31/2013	01/15/2040
3137BG-LN-7	FHR 4438 ZP - CMO/RMBS			4	1.A	3,174,908	105.4042	3,345,920	3,174,370	3,173,087	0	(541)	0	0	3.500	3.509	MON	9,259	109,025	11/03/2017	02/15/2045
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS			4	1.A	5,226,619	108.8766	5,796,710	5,324,109	5,265,035	0	8,915	0	0	3.500	3.701	MON	15,529	182,859	06/29/2017	02/15/2046
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS			4	1.A	2,536,093	106.0022	2,756,220	2,600,155	2,564,143	0	8,155	0	0	3.500	3.842	MON	7,584	89,303	07/11/2017	03/15/2047
3137BW-US-1	FHR 4663 TZ - CMO/RMBS			4	1.A	3,103,063	105.8028	3,372,542	3,187,573	3,139,347	0	14,987	0	0	3.500	4.006	MON	9,297	109,478	07/11/2017	03/15/2047
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS			4	1.A	3,002,040	108.6565	3,330,589	3,065,247	3,026,788	0	5,916	0	0	3.500	3.725	MON	8,940	105,277	07/11/2017	04/15/2047
3137F4-DM-1	FHR 4778 BN - CMO/RMBS			4	1.A	695,374	100.7162	701,670	696,681	695,561	0	107	0	0	4.000	4.057	MON	2,322	43,223	10/11/2018	09/15/2045
3137F4-PQ-9	FHR 4776 MW - CMO/RMBS			4	1.A	99,002	100.7540	100,254	99,504	99,290	0	191	0	0	4.000	4.325	MON	332	6,650	10/04/2018	07/15/2045
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS			4	1.A	2,841,622	101.5585	3,098,950	3,051,395	2,936,319	0	45,470	0	0	3.000	4.327	MON	7,628	90,071	12/08/2017	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS			4	1.A	1,613,389	103.3632	1,803,914	1,745,219	1,673,506	0	30,460	0	0	3.000	4.279	MON	4,363	51,516	12/08/2017	12/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS			4	1.A	894,586	105.2172	1,008,221	958,229	912,507	0	5,950	0	0	3.000	3.698	MON	2,396	28,285	01/05/2018	11/15/2047
3137FG-3P-8	FHR 4801 ZN - CMO/RMBS			4	1.A	576,080	106.3192	613,377	576,920	576,027	0	(56)	0	0	4.000	4.033	MON	1,923	22,584	05/15/2018	05/15/2048
3137FU-B6-0	FHR 4994 AZ - CMO/RMBS			4	1.A	764,091	92.9504	718,341	772,822	764,848	0	573	0	0	2.000	2.094	MON	1,288	15,290	06/05/2020	06/25/2050
31384U-JF-2	FN 534062 - RMBS			4	1.A	1,208	106.6937	1,325	1,242	1,210	0	(2)	0	0	7.500	8.575	MON	8	96	01/31/2013	03/01/2030
31385X-JM-0	FN 555668 - RMBS			4	1.A	46,546	112.9571	51,359	45,468	46,064	0	(77)	0	0	5.500	5.041	MON	208	2,501	01/11/2007	07/01/2033
31387P-R5-3	FN 590108 - RMBS			4	1.A	2,903	110.4161	3,118	2,823	2,892	0	0	0	0	7.000	6.065	MON	16	198	01/10/2002	07/01/2031
31389F-F5-6	FN 623988 - RMBS			4	1.A	39,493	111.6291	44,045	39,456	39,539	0	42	0	0	6.500	6.366	MON	214	2,565	01/25/2002	02/01/2032
3138A2-W4-7	FN AH1566 - RMBS			4	1.A	55,215	113.2996	59,758	52,743	55,573	0	473	0	0	5.000	3.706	MON	220	2,637	02/23/2011	12/01/2040
3138AF-C2-4	FN AI1888 - RMBS			4	1.A	47,855	110.5770	50,958	46,084	48,216	0	295	0	0	4.500	3.356	MON	173	2,074	07/19/2011	05/01/2041
3138AF-ZV-5	FN AI2555 - RMBS			4	1.A	22,905	110.3212	24,181	21,919	23,817	0	514	0	0	4.500	2.500	MON	82	986	06/07/2011	06/01/2041
3138AY-V2-2	FN AJ6932 - RMBS			4	1.A	1,023,284	104.7266	1,044,875	997,717	1,010,640	0	(3,723)	0	0	3.000	2.213	MON	2,494	32,080	11/15/2011	11/01/2026

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
3138EE-P7-8	FN AK9445 - RMBS			4	1.A	53,051	109.4605	54,454	49,747	53,912	0	596	0	0	4.000	1.983	MON	166	1,990	02/25/2013	03/01/2042
3138EJ-C9-7	FN AL1895 - RMBS			4	1.A	375,685	108.2853	382,039	352,808	376,758	0	3,278	0	0	3.500	1.944	MON	1,029	12,348	08/24/2012	06/01/2042
3138EK-VM-4	FN AL3319 - RMBS			4	1.A	148,226	107.3091	150,924	140,644	151,527	0	2,877	0	0	3.500	1.757	MON	410	4,923	05/15/2013	03/01/2043
3138EM-NX-5	FN AL4905 - RMBS			4	1.A	388,790	106.0506	400,609	377,752	390,607	0	2,100	0	0	3.000	2.285	MON	944	11,333	05/16/2016	02/01/2043
3138EQ-T3-6	FN AL7769 - RMBS			4	1.A	319,450	105.4724	328,763	311,706	321,568	0	2,073	0	0	3.000	2.346	MON	779	9,351	02/04/2016	12/01/2043
3138EQ-WR-9	FN AL7855 - RMBS			4	1.A	345,129	105.4870	350,933	332,679	348,667	0	3,458	0	0	3.000	2.030	MON	832	9,980	09/12/2016	10/01/2043
3138ER-DL-1	FN AL9106 - RMBS			4	1.A	160,323	109.0270	162,106	148,684	163,494	0	1,979	0	0	4.500	1.924	MON	558	6,691	01/09/2017	02/01/2046
3138ER-QN-3	FN AL9460 - RMBS			4	1.A	4,036,580	103.9877	4,216,655	4,054,954	4,040,013	0	622	0	0	2.500	2.577	MON	8,448	105,674	12/19/2016	11/01/2031
3138MP-GM-1	FN AQ7403 - RMBS			4	1.A	311,386	103.6982	323,762	312,216	311,524	0	(1)	0	0	2.500	2.536	MON	650	8,406	06/26/2013	11/01/2027
3138NX-J5-7	FN AR1183 - RMBS			4	1.A	326,368	105.7140	334,258	316,190	323,900	0	340	0	0	3.000	2.476	MON	790	9,486	03/27/2013	01/01/2043
3138WD-VK-2	FN AR3317 - RMBS			4	1.A	604,368	108.0537	658,081	609,031	605,113	0	595	0	0	3.500	3.627	MON	1,776	21,973	09/09/2013	02/01/2043
3138WH-CR-0	FN AR6379 - RMBS			4	1.A	299,592	106.0187	306,697	289,286	297,121	0	596	0	0	3.000	2.408	MON	723	8,679	02/07/2013	02/01/2043
3138WJ-2G-4	FN AS0774 - RMBS			4	1.A	400,896	105.5185	428,849	406,421	401,594	0	254	0	0	3.000	3.223	MON	1,016	12,811	09/23/2014	10/01/2043
3138WJ-A2-6	FN AS0024 - RMBS			4	1.A	292,082	108.0023	303,095	280,637	295,645	0	2,796	0	0	3.500	2.250	MON	819	9,822	01/12/2016	07/01/2043
3138WJ-FK-9	FN AS8269 - RMBS			4	1.A	2,349,297	104.9571	2,470,000	2,353,342	2,349,217	0	(96)	0	0	3.000	3.013	MON	5,883	76,707	11/18/2016	11/01/2046
3138WJ-MB-1	FN AS8453 - RMBS			4	1.A	592,196	104.9665	618,899	589,616	592,282	0	170	0	0	3.000	2.878	MON	1,474	19,169	06/27/2017	12/01/2046
3138WJ-MJ-4	FN AS8460 - RMBS			4	1.A	231,858	106.3628	239,500	225,173	235,516	0	2,992	0	0	3.500	2.329	MON	657	7,881	07/12/2017	12/01/2046
3138WM-FR-7	FN AT0175 - RMBS			4	1.A	237,222	108.3794	252,872	233,321	236,978	0	40	0	0	3.500	3.095	MON	681	8,166	02/27/2014	03/01/2043
3138WR-JN-1	FN AT3868 - RMBS			4	1.A	195,083	107.5454	202,923	188,686	196,034	0	1,635	0	0	3.500	2.573	MON	550	6,604	06/17/2013	06/01/2043
3138WT-RR-9	FN AT5895 - RMBS			4	1.A	629,750	105.5533	673,776	638,328	630,433	0	403	0	0	3.000	3.235	MON	1,596	20,552	09/24/2014	06/01/2043
3138WT-RW-8	FN AT5900 - RMBS			4	1.A	462,629	105.5545	495,644	469,562	463,200	0	458	0	0	3.000	3.259	MON	1,174	15,074	09/24/2014	06/01/2043
3138XY-S9-6	FN AW8643 - RMBS			4	1.A	286,609	109.4443	310,403	283,617	287,525	0	879	0	0	4.000	3.603	MON	945	11,345	10/04/2018	07/01/2044
3138YK-FW-8	FN AY5580 - RMBS			4	1.A	318,991	106.8970	327,532	306,400	321,903	0	3,540	0	0	3.500	2.216	MON	894	10,724	08/11/2015	06/01/2045
3138YR-5G-9	FN AZ0846 - RMBS			4	1.A	324,602	108.5322	330,554	304,568	334,046	0	7,162	0	0	4.000	1.587	MON	1,015	12,183	09/08/2015	07/01/2045
31390C-SP-2	FN 642326 - RMBS			4	1.A	24,469	102.8696	24,205	23,529	24,196	0	(100)	0	0	7.000	6.024	MON	137	1,647	01/31/2013	05/01/2032
31390E-6J-6	FN 644473 - RMBS			4	1.A	10,389	109.9930	11,285	10,259	10,345	0	(16)	0	0	6.000	5.677	MON	51	616	07/23/2002	05/01/2032
31390F-7D-5	FN 645392 - RMBS			4	1.A	77,170	112.0395	85,183	76,030	76,934	0	63	0	0	6.500	6.056	MON	412	4,987	06/05/2002	05/01/2032
31390G-PL-5	FN 645827 - RMBS			4	1.A	25,123	103.0932	24,900	24,153	24,753	0	(76)	0	0	7.000	6.142	MON	141	1,691	06/19/2002	06/01/2032
31390H-WH-4	FN 646948 - RMBS			4	1.A	28,594	113.1269	30,512	26,972	28,130	0	(169)	0	0	7.500	5.999	MON	169	2,023	01/31/2013	06/01/2032
31390R-MB-6	FN 653854 - RMBS			4	1.A	12,749	100.3687	12,070	12,026	12,547	0	(74)	0	0	7.500	6.064	MON	75	902	01/31/2013	08/01/2032
31392C-T6-1	FNW 2002-W3 A4 - CMO/RMBS			4	1.A	893,601	112.8814	1,008,867	893,741	892,783	0	(428)	0	0	6.500	6.462	MON	4,841	58,093	01/31/2013	11/25/2041
31392U-Z7-2	FSPC T-048 1A4 - CMO/RMBS			4	1.A	1,379,442	113.4080	1,564,446	1,379,485	1,364,358	0	(7,574)	0	0	5.538	5.022	MON	6,366	76,396	09/05/2002	07/25/2033
31393H-WN-8	FHR 2552B NE - CMO/RMBS			4	1.A	711,084	112.7161	809,602	718,266	714,033	0	(67)	0	0	5.500	5.672	MON	3,292	40,266	01/31/2013	01/15/2033
31393M-ZT-1	FHR 2583A PW - CMO/RMBS			4	1.A	1,254,269	112.8838	1,390,234	1,231,562	1,245,137	0	7,109	0	0	5.500	5.171	MON	5,645	69,489	01/31/2013	03/15/2033
31397S-U2-8	FNR 2011-41 KA - CMO/RMBS			4	1.A	394,890	103.6432	391,887	378,111	385,863	0	(3,654)	0	0	4.000	2.524	MON	1,260	16,964	05/12/2011	01/25/2041
31400Q-P9-8	FN 694448 - RMBS			4	1.A	3,524	112.9983	3,944	3,491	3,526	0	2	0	0	5.500	5.122	MON	16	192	06/15/2005	04/01/2033
31402C-V5-8	FN 725236 - RMBS			4	1.A	13,090	110.1202	14,031	12,741	13,115	0	8	0	0	4.500	3.537	MON	48	573	06/07/2013	03/01/2034
31402C-YK-2	FN 725314 - RMBS			4	1.A	227,331	112.6983	259,482	230,245	227,706	0	108	0	0	5.000	5.289	MON	959	11,762	01/31/2013	04/01/2034
31402D-P7-9	FN 725946 - RMBS			4	1.A	18,728	113.4212	21,137	18,636	18,723	0	6	0	0	5.500	5.308	MON	85	1,025	08/16/2005	11/01/2034
31402R-JV-2	FN 735676 - RMBS			4	1.A	80,140	112.9089	87,418	77,424	80,128	0	65	0	0	5.000	3.940	MON	323	3,871	09/18/2009	07/01/2035
31403D-T3-3	FN 745870 - RMBS			4	1.A	96,138	112.9319	100,820	89,275	96,391	0	396	0	0	5.000	2.855	MON	372	4,464	06/06/2013	10/01/2036
31403D-V2-2	FN 745933 - RMBS			4	1.A	4,767	115.7354	5,506	4,757	4,766	0	0	0	0	6.000	5.912	MON	24	285	01/31/2007	09/01/2036
31403M-XE-4	FN 753177 - RMBS			4	1.A	107,477	109.6889	113,254	103,250	106,369	0	322	0	0	5.500	4.510	MON	473	6,143	05/15/2009	12/01/2033
31403Y-X9-9	FN 762204 - RMBS			4	1.A	19,838	113.3536	22,347	19,715	19,815	0	0	0	0	5.500	5.294	MON	90	1,084	12/04/2003	12/01/2033
31404P-6Y-2	FN 774987 - RMBS			4	1.A	233,775	112.9908	268,849	237,938	233,325	0	(898)	0	0	5.000	5.543	MON	991	12,372	01/31/2013	05/01/2034
31404U-YH-7	FN 779312 - RMBS			4	1.A	83,226	112.9940	95,020	84,093	83,340	0	(1)	0	0	5.000	5.221	MON	350	4,205	08/30/2004	06/01/2034
31404X-TA-2	FN 781845 - RMBS			4	1.A	156,758	113.8008	175,918	154,584	155,931	0	(199)	0	0	5.500	5.201	MON	709	8,502	12/27/2004	12/01/2034
31404Y-QP-0	FN 782662 - RMBS			4	1.A	6,588	110.9488	7,161	6,454	6,563	0	(14)	0	0	6.000	5.452	MON	32	387	07/27/2004	08/01/2034
31405G-T9-1	FN 789076 - RMBS			4	1.A	21,668	110.1417	22,632	20,548	21,975	0	147	0	0	6.000	4.013	MON	103	1,349	05/22/2009	08/01/2034
31405Q-LS-5	FN 796037 - RMBS			4	1.A	79,659	112.3149	88,596	78,882	79,429	0	(72)	0	0	5.500	5.242	MON	362	4,339	09/03/2004	09/01/2034
31406G-3H-0	FN 810000 - RMBS			4	1.A	354,142	112.6281	401,340	356,341	354,520	0	(55)	0	0	5.000	5.101	MON	1,485	17,817	02/23/2005	03/01/2035
31406H-P8-4	FN 810547 - RMBS			4	1.A	1,345	108.9047	1,480	1,359	1,331	0	(7)	0	0	5.000	5.546	MON	6	68	12/17/2004	01/01/2035
31407C-NF-0	FN 826690 - RMBS			4	1.A	3,281	109.5936	3,567	3,254	3,291	0	5	0	0	5.500	5.139	MON	15	179	07/20/2005	08/01/2035

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
31407F-F3-9	FN 829186 - RMBS			4	1.A	2,359	112.9811	2,677	2,369	2,360	0	0	0	0	5.000	5.064	MON	10	118	06/15/2005	07/01/2035
31407F-J6-8	FN 829285 - RMBS			4	1.A	38,646	113.6157	42,328	37,255	38,705	0	163	0	0	5.500	4.346	MON	171	2,071	05/27/2009	09/01/2035
31407H-3L-8	FN 831603 - RMBS			4	1.A	1,625	110.1421	1,788	1,623	1,626	0	3	0	0	6.000	5.902	MON	8	97	08/30/2006	06/01/2036
31407J-VL-3	FN 832319 - RMBS			4	1.A	4,991	113.0092	5,894	5,216	5,063	0	5	0	0	5.000	5.827	MON	22	261	08/23/2006	08/01/2035
31407M-7C-3	FN 835291 - RMBS			4	1.A	49,449	111.4113	55,697	49,992	49,628	0	(1)	0	0	5.000	5.169	MON	208	2,500	09/08/2005	09/01/2035
31407N-NW-9	FN 835705 - RMBS			4	1.A	17,180	109.5232	17,910	16,352	17,718	0	171	0	0	5.500	3.285	MON	75	905	09/30/2009	08/01/2035
31407S-MD-1	FN 839256 - RMBS			4	1.A	149,863	110.1161	163,200	148,207	149,175	0	116	0	0	5.500	5.273	MON	679	8,197	09/01/2005	09/01/2035
31407Y-R6-8	FN 844809 - RMBS			4	1.A	1,889	113.0885	2,190	1,936	1,888	0	(1)	0	0	5.000	5.668	MON	8	97	01/18/2006	11/01/2035
31408A-FU-9	FN 845379 - RMBS			4	1.A	1,747	113.0079	2,034	1,800	1,744	0	(7)	0	0	5.000	5.885	MON	8	90	12/28/2005	01/01/2036
31408J-RP-8	FN 852894 - RMBS			4	1.A	1,316	112.9414	1,578	1,397	1,353	0	0	0	0	5.000	5.860	MON	6	70	04/26/2006	03/01/2036
31409X-4G-1	FN 882023 - RMBS			4	1.A	1,637	115.2372	1,901	1,649	1,637	0	(1)	0	0	6.000	6.177	MON	8	99	04/26/2006	05/01/2036
3140FK-SC-5	FN BE0514 - RMBS			4	1.A	1,945,996	103.9004	2,005,914	1,930,611	1,940,383	0	(1,406)	0	0	2.500	2.301	MON	4,022	50,980	11/18/2016	11/01/2031
3140FM-DF-0	FN BE1901 - RMBS			4	1.A	1,218,187	105.0209	1,280,551	1,219,330	1,217,979	0	(161)	0	0	3.000	2.999	MON	3,048	39,132	11/21/2016	12/01/2046
3140FM-SZ-0	FN BE2335 - RMBS			4	1.A	179,486	107.0841	188,130	175,684	180,798	0	1,263	0	0	3.500	2.694	MON	512	6,149	02/15/2017	02/01/2047
3140FQ-S7-3	FN BE5041 - RMBS			4	1.A	186,063	107.3852	194,575	181,194	186,823	0	923	0	0	3.500	2.683	MON	528	6,342	05/09/2017	11/01/2046
3140J9-FS-5	FN BM4676 - RMBS			4	1.A	554,663	109.4817	589,054	538,039	556,349	0	2,727	0	0	4.000	2.868	MON	1,793	21,522	02/05/2019	10/01/2048
3140JG-LQ-6	FN BN0334 - RMBS			4	1.A	79,540	106.4682	81,324	76,384	82,558	0	1,702	0	0	4.000	1.515	MON	255	3,055	09/30/2019	12/01/2048
3140JP-KH-7	FN BN6595 - RMBS			4	1.A	90,306	105.4875	93,090	88,248	92,109	0	1,112	0	0	3.500	2.121	MON	257	3,089	07/15/2019	05/01/2049
3140JW-NS-5	FN BO2200 - RMBS			4	1.A	106,287	105.5202	108,501	102,825	107,707	0	1,186	0	0	3.500	2.014	MON	300	3,599	01/13/2020	09/01/2049
3140JW-QR-4	FN BO2263 - RMBS			4	1.A	159,937	105.5158	163,570	155,020	162,151	0	1,917	0	0	3.500	2.060	MON	452	5,426	11/26/2019	10/01/2049
3140JX-RN-0	FN BO3192 - RMBS			4	1.A	199,860	103.9303	202,248	194,600	203,395	0	2,885	0	0	3.000	1.816	MON	487	5,838	02/25/2020	10/01/2049
3140K1-4D-5	FN BO6219 - RMBS			4	1.A	297,245	103.8958	304,613	293,191	298,669	0	1,637	0	0	3.000	2.479	MON	733	8,796	12/16/2019	12/01/2049
3140KQ-RP-8	FN BO4993 - RMBS			4	1.A	363,860	99.8309	351,014	351,608	363,334	0	(355)	0	0	2.000	1.526	MON	586	7,032	11/09/2020	10/01/2050
3140KR-CZ-0	FN BO5487 - RMBS			4	1.A	175,025	102.2053	170,278	166,604	174,949	0	27	0	0	2.500	1.627	MON	347	4,165	11/30/2020	11/01/2050
3140KU-VQ-2	FN BO8722 - RMBS			4	1.A	454,970	100.6079	443,798	441,116	454,604	0	(366)	0	0	2.000	1.565	MON	735	8,087	01/11/2021	11/01/2050
3140KV-SC-5	FN BO9514 - RMBS			4	1.A	507,391	96.6995	486,125	502,717	507,177	0	(202)	0	0	1.500	1.375	MON	628	7,541	12/17/2020	12/01/2050
3140Q9-XC-2	FN CA2474 - RMBS			4	1.A	70,575	106.4950	72,525	68,101	73,295	0	1,596	0	0	4.000	1.638	MON	227	2,724	07/02/2019	07/01/2048
3140QA-JH-4	FN CA2963 - RMBS			4	1.A	86,895	107.2609	88,208	82,237	90,949	0	2,181	0	0	4.500	1.439	MON	308	3,701	09/30/2019	01/01/2049
3140QC-Q6-6	FN CA4976 - RMBS			4	1.A	291,244	103.8930	284,574	273,911	296,548	0	5,358	0	0	3.000	0.948	MON	685	8,217	08/19/2020	01/01/2050
3140QE-D9-0	FN CA6427 - RMBS			4	1.A	368,606	103.7437	359,699	346,719	370,558	0	3,467	0	0	3.000	1.409	MON	867	10,402	08/19/2020	07/01/2050
3140QE-RX-2	FN CA6801 - RMBS			4	1.A	426,825	102.1909	422,575	413,515	426,182	0	(643)	0	0	2.500	1.941	MON	861	6,892	04/08/2021	08/01/2050
3140QF-S4-2	FN CA7738 - RMBS			4	1.A	341,798	102.1712	331,898	324,845	339,961	0	(1,837)	0	0	2.500	1.685	MON	677	6,768	02/16/2021	11/01/2050
3140QH-HG-3	FN CA9230 - RMBS			4	1.A	660,581	102.1712	653,976	640,079	659,371	0	(1,210)	0	0	2.500	1.983	MON	1,334	10,668	04/07/2021	02/01/2051
3140QK-SA-7	FN CB0512 - RMBS			4	1.A	935,354	102.2315	916,558	896,551	933,106	0	(2,249)	0	0	2.500	1.819	MON	1,868	13,075	05/10/2021	05/01/2051
3140QL-NA-0	FN CB1284 - RMBS			4	1.A	429,905	102.2809	425,033	415,555	429,715	0	(190)	0	0	2.500	1.938	MON	866	866	11/08/2021	08/01/2051
3140X4-EA-0	FN FM1028 - RMBS			4	1.A	38,250	105.3808	39,235	37,231	39,320	0	671	0	0	3.500	1.764	MON	109	1,303	08/20/2019	06/01/2049
3140X5-4P-5	FN FM2629 - RMBS			4	1.A	474,847	102.4007	469,130	458,132	474,402	0	(445)	0	0	2.500	1.845	MON	954	5,727	06/14/2021	03/01/2050
3140X6-2N-0	FN FM3480 - RMBS			4	1.A	425,424	102.1947	417,178	408,218	426,903	0	2,111	0	0	2.500	1.676	MON	850	10,205	06/22/2020	06/01/2050
3140X6-AQ-4	FN FM2714 - RMBS			4	1.A	177,104	103.6762	172,801	166,673	179,888	0	3,435	0	0	3.000	1.151	MON	417	5,000	07/13/2020	03/01/2050
3140X6-S7-7	FN FM3241 - RMBS			4	1.A	177,276	104.7780	174,923	166,946	179,858	0	2,628	0	0	3.000	1.063	MON	417	5,008	07/13/2020	03/01/2050
3140X7-2G-3	FN FM4374 - RMBS			4	1.A	292,605	99.8604	282,316	282,710	292,847	0	480	0	0	2.000	1.486	MON	471	5,654	10/13/2020	09/01/2050
3140X7-D9-7	FN FM3727 - RMBS			4	1.A	206,162	104.1296	202,778	194,736	207,496	0	2,504	0	0	3.000	1.489	MON	487	5,842	07/13/2020	07/01/2050
3140X8-EH-6	FN FM4635 - RMBS			4	1.A	450,633	99.9929	433,824	433,855	449,857	0	(479)	0	0	2.000	1.477	MON	723	8,677	10/29/2020	11/01/2050
3140X8-KF-3	FN FM4793 - RMBS			4	1.A	331,273	99.9533	320,357	320,506	331,727	0	678	0	0	2.000	1.501	MON	534	6,410	11/09/2020	11/01/2050
3140XA-FV-9	FN FM6479 - RMBS			4	1.A	490,539	102.2478	488,569	477,828	490,434	0	(105)	0	0	2.500	2.028	MON	995	8,959	03/22/2021	03/01/2051
3140XA-LY-6	FN FM6642 - RMBS			4	1.A	655,991	102.1712	649,432	635,631	654,828	0	(1,164)	0	0	2.500	1.977	MON	1,324	10,594	04/07/2021	03/01/2051
3140XA-MW-9	FN FM6672 - RMBS			4	1.A	689,299	102.2886	683,165	667,880	687,999	0	(1,301)	0	0	2.500	1.984	MON	1,391	11,131	04/07/2021	03/01/2051
3140XA-QS-4	FN FM6764 - RMBS			4	1.A	135,473	102.8042	133,315	129,678	135,144	0	(330)	0	0	2.500	1.784	MON	270	1,891	05/03/2021	03/01/2051
3140XB-ZC-7	FN FM7938 - RMBS			4	1.A	306,154	102.3377	304,001	297,057	306,075	0	(79)	0	0	2.500	1.988	MON	619	1,238	10/18/2021	07/01/2051
31410G-5V-1	FN 889260 - RMBS			4	1.A	15,872	111.6966	17,207	15,405	15,901	0	47	0	0	5.000	4.139	MON	64	770	03/27/2009	04/01/2038
31410K-JX-3	FN 889578 - RMBS			4	1.A	732	115.9821	830	715	731	0	0	0	0	6.000	5.378	MON	4	43	05/19/2008	04/01/2038
31410K-JY-1	FN 889579 - RMBS			4	1.A	9,662	115.9918	11,193	9,650	9,666	0	3	0	0	6.000	5.921	MON	48	579	06/13/2008	05/01/2038
31410R-RY-7	FN 895203 - RMBS			4	1.A	2,636	110.3246	2,855	2,588	2,638	0	12	0	0	6.500	5.911	MON	14	169	07/30/2008	08/01/2036

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
31410V-5G-1	FN 899147 - RMBS			4	1.A	397	114.2126	464	406	394	0	(2)	0	0	5.500	6.293	MON	2	23	07/30/2008	04/01/2037
31410V-6M-7	FN 899176 - RMBS			4	1.A	3,026	114.4208	3,443	3,009	3,028	0	4	0	0	5.500	5.295	MON	14	166	05/07/2008	02/01/2037
31411A-RJ-6	FN 902389 - RMBS			4	1.A	138,391	114.2284	156,419	136,936	138,387	0	7	0	0	5.500	5.174	MON	628	7,531	03/31/2008	11/01/2036
31411G-DN-9	FN 907409 - RMBS			4	1.A	8,309	110.9738	9,141	8,237	8,372	0	34	0	0	6.000	5.527	MON	41	494	04/24/2007	01/01/2037
31411U-G9-6	FN 914724 - RMBS			4	1.A	1,735	113.8877	2,008	1,763	1,735	0	0	0	0	5.500	5.922	MON	8	97	11/06/2007	04/01/2037
31411Y-N9-0	FN 918516 - RMBS			4	1.A	3,758	114.3757	4,194	3,667	3,763	0	8	0	0	5.500	4.779	MON	17	202	02/27/2009	06/01/2037
31412A-RD-8	FN 919484 - RMBS			4	1.A	9,823	110.1763	10,939	9,928	9,833	0	2	0	0	5.500	5.726	MON	46	546	04/18/2007	05/01/2037
31412M-J3-3	FN 929182 - RMBS			4	1.A	15,905	113.3237	17,641	15,567	15,928	0	32	0	0	5.000	4.371	MON	65	778	02/17/2009	03/01/2038
31412M-ZA-9	FN 929637 - RMBS			4	1.A	2,669	114.2323	2,944	2,577	2,670	0	(8)	0	0	5.500	4.554	MON	12	142	07/22/2009	06/01/2038
31412Q-2Y-4	FN 932391 - RMBS			4	1.A	32,013	110.5441	35,413	32,035	32,051	0	19	0	0	4.500	4.451	MON	120	1,442	12/30/2009	01/01/2040
31412R-B2-2	FN 932557 - RMBS			4	1.A	13,341	104.9974	13,581	12,934	13,142	0	(53)	0	0	4.000	2.493	MON	43	517	05/20/2010	02/01/2025
31412S-GU-3	FN 933211 - RMBS			4	1.A	15,217	112.5428	17,179	15,264	15,216	0	(1)	0	0	5.500	5.548	MON	70	840	02/21/2008	12/01/2037
31412S-R8-0	FN 933511 - RMBS			4	1.A	4,243	111.6033	4,661	4,177	4,233	0	2	0	0	6.000	5.597	MON	21	253	07/30/2008	02/01/2038
31412S-ZB-4	FN 933738 - RMBS			4	1.A	3,644	110.5055	4,002	3,622	3,645	0	2	0	0	4.500	4.287	MON	14	163	02/05/2009	04/01/2038
31412X-UG-7	FN 938083 - RMBS			4	1.A	1,004	112.6732	1,129	1,002	1,005	0	2	0	0	6.000	5.891	MON	5	60	10/02/2007	07/01/2037
31413B-ST-9	FN 940730 - RMBS			4	1.A	2,604	114.1240	2,960	2,594	2,605	0	4	0	0	6.000	5.846	MON	13	156	09/28/2007	10/01/2037
31413D-FE-2	FN 942165 - RMBS			4	1.A	4,255	115.7682	4,694	4,055	4,251	0	11	0	0	6.000	4.711	MON	20	243	07/22/2009	07/01/2037
31413J-C7-7	FN 946594 - RMBS			4	1.A	1,115	115.8059	1,259	1,087	1,114	0	(2)	0	0	6.000	5.321	MON	5	65	05/08/2008	09/01/2037
31413J-MS-0	FN 946869 - RMBS			4	1.A	13,348	115.8378	14,959	12,913	13,322	0	(33)	0	0	6.000	5.130	MON	65	775	02/17/2009	09/01/2037
31414B-T9-1	FN 961476 - RMBS			4	1.A	13,145	115.6253	14,891	12,879	13,121	0	(29)	0	0	6.000	5.480	MON	64	773	04/23/2008	02/01/2038
31414C-6Y-9	FN 962687 - RMBS			4	1.A	10,597	113.3073	11,773	10,390	10,610	0	19	0	0	5.000	4.423	MON	43	520	08/04/2009	04/01/2038
31414L-AH-1	FN 969008 - RMBS			4	1.A	195,889	114.3848	222,192	194,250	196,007	0	200	0	0	5.500	5.228	MON	890	10,684	03/25/2008	02/01/2038
31414Q-MH-7	FN 972960 - RMBS			4	1.A	2,679	108.9215	2,873	2,637	2,651	0	(2)	0	0	5.000	4.833	MON	11	132	02/04/2009	03/01/2038
31414R-WL-5	FN 974151 - RMBS			4	1.A	3,153	115.8076	3,654	3,155	3,155	0	1	0	0	6.000	5.967	MON	16	189	06/12/2008	02/01/2038
31414T-Q6-1	FN 975777 - RMBS			4	1.A	705	108.9053	780	716	707	0	0	0	0	5.000	5.280	MON	3	36	05/16/2008	04/01/2038
31415M-DV-4	FN 984016 - RMBS			4	1.A	18,291	109.8978	19,274	17,538	18,783	0	192	0	0	5.500	3.652	MON	80	970	09/01/2009	06/01/2038
31415P-BM-9	FN 984844 - RMBS			4	1.A	20,602	114.5460	22,978	20,060	20,542	0	17	0	0	5.500	4.830	MON	92	1,103	02/17/2009	07/01/2038
31415Q-MQ-6	FN 986067 - RMBS			4	1.A	2,386	111.3354	2,674	2,402	2,380	0	(3)	0	0	6.000	6.213	MON	12	144	07/22/2008	08/01/2038
31415Q-TA-4	FN 986245 - RMBS			4	1.A	44,958	114.3166	52,138	45,608	45,000	0	(34)	0	0	5.500	5.818	MON	209	2,508	01/31/2013	07/01/2038
31415X-KE-0	FN 992293 - RMBS			4	1.A	3,545	113.3545	3,928	3,465	3,555	0	15	0	0	5.000	4.304	MON	14	173	07/07/2009	01/01/2039
31416H-6G-5	FN AA0870 - RMBS			4	1.A	8,454	108.9237	9,058	8,316	8,415	0	(13)	0	0	5.000	4.657	MON	35	416	02/04/2009	01/01/2039
31416J-FN-6	FN AA1072 - RMBS			4	1.A	4,312	110.8510	4,624	4,172	4,355	0	38	0	0	5.500	4.391	MON	19	229	03/27/2009	12/01/2038
31416K-YU-6	FN AA2522 - RMBS			4	1.A	83,701	110.5282	92,496	83,685	83,771	0	30	0	0	4.500	4.438	MON	314	3,871	08/21/2009	03/01/2039
31416L-ZK-5	FN AA3445 - RMBS			4	1.A	14,649	110.1964	15,968	14,490	14,700	0	39	0	0	4.500	4.091	MON	54	652	02/17/2009	03/01/2039
31416M-4T-8	FN AA4433 - RMBS			4	1.A	12,397	110.5382	13,440	12,158	12,404	0	20	0	0	4.500	3.944	MON	46	547	03/27/2009	03/01/2039
31416P-WY-9	FN AA6062 - RMBS			4	1.A	192,810	109.6325	205,444	187,393	192,644	0	784	0	0	5.000	4.276	MON	781	10,366	04/30/2009	05/01/2039
31416R-RB-1	FN AA7681 - RMBS			4	1.A	54,530	110.1538	58,970	53,534	54,768	0	193	0	0	4.500	3.873	MON	201	2,581	11/17/2009	06/01/2039
31416W-LZ-3	FN AB1243 - RMBS			4	1.A	40,526	105.0478	41,376	39,388	40,062	0	(104)	0	0	4.000	2.578	MON	131	1,576	04/15/2011	07/01/2025
31416Y-LG-1	FN AB3026 - RMBS			4	1.A	37,909	109.7797	39,470	35,954	38,316	0	416	0	0	4.000	2.434	MON	120	1,438	06/06/2013	05/01/2041
31417B-7A-9	FN AB5388 - RMBS			4	1.A	78,368	108.7808	79,672	73,241	83,086	0	3,485	0	0	4.000	0.998	MON	244	2,930	03/02/2015	06/01/2042
31417B-PP-6	FN AB4929 - RMBS			4	1.A	166,448	105.6255	173,668	164,418	166,397	0	323	0	0	3.000	2.725	MON	411	4,933	05/07/2012	04/01/2042
31417D-LP-6	FN AB6633 - RMBS			4	1.A	157,556	107.6322	160,954	149,541	159,770	0	2,114	0	0	3.500	1.942	MON	436	5,234	02/11/2013	10/01/2042
31417G-H2-5	FN AB9248 - RMBS			4	1.A	431,620	105.5701	461,412	437,067	431,501	0	(110)	0	0	3.000	3.244	MON	1,093	13,964	09/23/2014	05/01/2043
31417G-MY-9	FN AB9374 - RMBS			4	1.A	375,384	108.0185	395,896	366,507	372,522	0	(1,261)	0	0	3.500	3.080	MON	1,069	13,608	09/30/2014	05/01/2043
31417G-WV-4	FN AB9659 - RMBS			4	1.A	76,512	106.2310	80,900	76,155	76,431	0	41	0	0	3.000	2.902	MON	190	2,285	06/05/2013	06/01/2043
31417J-NH-9	FN AC0391 - RMBS			4	1.A	543,258	110.5142	598,339	541,414	543,933	0	405	0	0	4.500	4.343	MON	2,030	25,317	12/20/2013	07/01/2039
31417K-WA-1	FN AC1540 - RMBS			4	1.A	287,719	110.5497	317,688	287,371	287,666	0	(180)	0	0	4.500	4.437	MON	1,078	13,376	08/18/2009	09/01/2039
31417L-MY-8	FN AC2174 - RMBS			4	1.A	9,136	110.4782	10,118	9,158	9,136	0	1	0	0	4.500	4.524	MON	34	412	08/04/2009	07/01/2039
31417M-UZ-4	FN AC3299 - RMBS			4	1.A	21,322	110.5610	22,586	20,429	21,424	0	51	0	0	4.500	3.248	MON	77	919	08/20/2010	10/01/2039
31417N-7F-2	FN AC4493 - RMBS			4	1.A	26,098	110.5329	29,092	26,320	26,096	0	(10)	0	0	4.500	4.685	MON	99	1,274	08/12/2009	09/01/2039
31417Y-FL-6	FN MA0170 - RMBS			4	1.A	32,386	113.4214	36,231	31,944	32,476	0	84	0	0	5.000	4.551	MON	133	1,597	08/06/2009	09/01/2039
31418B-6H-4	FN MA2671 - RMBS			4	1.A	149,321	106.6611	150,474	141,076	153,099	0	2,969	0	0	3.500	1.426	MON	411	4,938	07/12/2016	07/01/2046
31418C-3J-1	FN MA3500 - RMBS			4	1.A	207,682	102.2155	213,417	208,792	207,340	0	(280)	0	0	4.000	4.242	MON	696	10,297	10/10/2018	10/01/2048

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
31418C-4F-8	FN MA3521 - RMBS			4	1.A	79,011	106.2979	80,642	75,864	82,060	0	1,878	0	0	4.000	1.489	MON	253	3,035	09/30/2019	11/01/2048
31418C-4X-9	FN MA3537 - RMBS			4	1.A	43,030	107.2440	43,813	40,854	44,893	0	1,133	0	0	4.500	1.619	MON	153	1,838	08/20/2019	12/01/2048
31418C-EC-4	FN MA2830 - RMBS			4	1.A	2,443,624	103.9018	2,516,167	2,421,677	2,436,438	0	(1,629)	0	0	2.500	2.268	MON	5,045	64,213	11/21/2016	12/01/2031
31418C-EG-5	FN MA2834 - RMBS			4	1.A	339,806	106.4756	350,846	329,509	340,422	0	(328)	0	0	3.500	2.635	MON	961	12,600	06/27/2017	12/01/2046
31418C-WS-9	FN MA3356 - RMBS			4	1.A	3,234,941	105.6095	3,482,795	3,297,805	3,189,199	0	(33,482)	0	0	3.500	4.426	MON	9,619	115,423	11/28/2018	05/01/2048
31418C-Z9-8	FN MA3467 - RMBS			4	1.A	35,444	106.4848	36,307	34,096	36,809	0	820	0	0	4.000	1.546	MON	114	1,364	10/15/2019	09/01/2048
31418C-ZJ-6	FN MA3444 - RMBS			4	1.A	101,749	107.1197	103,151	96,295	105,652	0	2,441	0	0	4.500	1.658	MON	361	4,333	09/30/2019	08/01/2048
31418D-3H-3	FN MA4399 - RMBS			4	1.A	95,152	102.2432	93,692	91,636	94,975	0	(177)	0	0	2.500	1.902	MON	191	955	07/06/2021	08/01/2051
31418D-AQ-5	FN MA3614 - RMBS			4	1.A	73,753	105.5007	75,716	71,768	75,911	0	1,324	0	0	3.500	1.719	MON	209	2,512	09/30/2019	03/01/2049
31418D-AS-1	FN MA3616 - RMBS			4	1.A	86,071	107.2028	88,057	82,141	88,991	0	1,704	0	0	4.500	1.766	MON	308	3,696	07/02/2019	03/01/2049
31418D-BF-8	FN MA3637 - RMBS			4	1.A	77,678	105.5037	79,733	75,574	80,036	0	1,477	0	0	3.500	1.683	MON	220	2,645	08/28/2019	04/01/2049
31418D-C6-7	FN MA3692 - RMBS			4	1.A	86,244	105.4603	88,732	84,137	88,563	0	1,433	0	0	3.500	1.866	MON	245	2,945	07/02/2019	07/01/2049
31418D-ES-7	FN MA3744 - RMBS			4	1.A	88,586	103.6762	91,315	88,077	89,311	0	509	0	0	3.000	2.597	MON	220	2,642	07/15/2019	08/01/2049
31418D-FR-8	FN MA3775 - RMBS			4	1.A	43,328	105.4651	44,486	42,181	44,354	0	672	0	0	3.500	1.899	MON	123	1,476	10/15/2019	09/01/2049
31418D-SH-6	FN MA4119 - RMBS			4	1.A	291,657	99.8309	281,796	282,273	292,210	0	938	0	0	2.000	1.494	MON	470	5,645	09/08/2020	09/01/2050
31418D-TQ-5	FN MA4158 - RMBS			4	1.A	306,316	99.8309	295,893	296,394	306,522	0	653	0	0	2.000	1.511	MON	494	5,928	09/08/2020	10/01/2050
31418D-YY-2	FN MA4326 - RMBS			4	1.A	468,970	102.2074	464,762	454,725	468,059	0	(912)	0	0	2.500	2.001	MON	947	7,579	04/08/2021	05/01/2051
31418N-XX-3	FN AD1593 - RMBS			4	1.A	263,678	110.3542	289,827	262,634	264,099	0	304	0	0	4.500	4.322	MON	985	12,388	04/07/2010	02/01/2040
31418Q-S9-5	FN AD3243 - RMBS			4	1.A	281,798	110.5488	310,781	281,125	281,920	0	(14)	0	0	4.500	4.395	MON	1,054	13,281	04/22/2010	04/01/2040
31419D-JY-8	FN AE2978 - RMBS			4	1.A	469,377	105.0043	470,043	447,642	460,317	0	(4,318)	0	0	4.000	1.777	MON	1,492	19,511	07/22/2011	08/01/2025
31419E-5G-0	FN AE4446 - RMBS			4	1.A	56,785	109.7746	63,426	57,778	56,630	0	(99)	0	0	4.000	4.485	MON	193	2,311	12/17/2010	12/01/2040
31419K-GQ-2	FN AE8306 - RMBS			4	1.A	73,218	109.7663	77,616	70,710	73,717	0	440	0	0	4.000	2.906	MON	236	2,828	10/21/2010	11/01/2040
31419K-WQ-4	FN AE8754 - RMBS			4	1.A	74,818	109.4281	82,961	75,813	74,563	0	(165)	0	0	4.000	4.397	MON	253	3,033	12/21/2010	10/01/2040
35563P-AQ-2	FH 2017-1 HB - CMO/RMBS			4	1.A	4,152,218	106.2208	4,779,936	4,500,000	4,241,517	0	19,656	0	0	3.000	3.706	MON	13,500	135,000	10/11/2017	01/25/2056
35563P-BG-3	SCRT 2017-2 HB - CMO/RMBS			4	1.A	6,951,074	106.6330	8,050,795	7,550,000	7,116,315	0	33,612	0	0	3.000	3.696	MON	18,875	226,500	10/11/2017	08/25/2056
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS			4	1.A	6,298,388	107.3759	7,247,875	6,750,000	6,370,359	0	15,802	0	0	3.000	3.601	MON	16,875	211,777	10/04/2017	07/25/2056
35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS			4	1.A	1,895,495	108.6891	2,173,783	2,000,000	1,929,726	0	4,767	0	0	3.250	3.638	MON	5,417	65,000	10/04/2017	07/25/2056
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						134,228,093	XXX	143,476,762	135,885,163	135,024,985	0	289,410	0	0	XXX	XXX	XXX	380,777	4,586,734	XXX	XXX
31377U-6E-8	FN 387969 - CMBS/RMBS			4	1.A	501,875	108.3593	541,797	500,000	500,339	0	(439)	0	0	3.650	3.572	MON	1,572	18,503	07/17/2018	08/01/2028
3137BV-Z8-2	FHMS K-063 A2 - CMBS			4	1.A	437,740	108.9316	462,959	425,000	431,479	0	(1,374)	0	0	3.430	3.065	MON	1,215	14,577	03/07/2017	01/25/2027
3137BW-FW-9	FHMS K-W02 A2 - CMBS			4	1.A	370,761	107.9447	388,601	360,000	365,335	0	(1,205)	0	0	3.360	2.988	MON	1,008	12,096	03/22/2017	12/25/2026
3137BX-QY-1	FHMS K-064 A2 - CMBS			4	1.A	350,183	108.1493	367,708	340,000	345,400	0	(1,105)	0	0	3.224	2.858	MON	913	10,962	05/03/2017	03/25/2027
3137FC-JG-0	FRESR 2017-SR01 A3 - CMBS/RMBS			4	1.A	207,038	104.7511	214,740	205,000	206,124	0	(236)	0	0	3.089	2.950	MON	528	6,332	12/06/2017	11/25/2027
3137FD-ER-9	FHMS K-1504 A1 - CMBS			4	1.A	113,192	106.3954	118,077	110,979	112,368	0	(37)	0	0	3.176	2.742	MON	294	6,254	01/11/2018	11/25/2028
3138LN-PL-9	FN AN9426 - CMBS/RMBS			4	1.A	250,156	117.3614	293,404	250,000	249,682	0	19,587	0	0	4.040	4.004	MON	870	10,240	06/21/2018	08/01/2048
3140HS-DV-0	FN BL1015 - CMBS/RMBS			4	1.A	1,250,000	109.6907	1,371,134	1,250,000	1,250,000	0	0	0	0	3.955	3.887	MON	4,257	50,124	11/28/2018	12/01/2028
3140HT-YC-7	FN BL2506 - CMBS/RMBS			4	1.A	75,984	115.1521	86,364	75,000	75,791	0	(84)	0	0	3.830	3.690	MON	247	2,912	04/12/2019	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS			4	1.A	177,297	115.1521	201,516	175,000	176,846	0	(196)	0	0	3.830	3.690	MON	577	6,796	04/12/2019	05/01/2049
3140HU-B7-0	FN BL2761 - CMBS/RMBS			4	1.A	295,529	112.7365	326,436	289,557	294,736	0	(349)	0	0	3.950	3.739	MON	985	11,622	05/13/2019	06/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS			4	1.A	198,041	112.7162	217,647	193,093	197,433	0	(264)	0	0	3.990	3.737	MON	663	7,828	05/13/2019	06/01/2049
3140HU-YQ-3	FN BL3418 - CMBS/RMBS			4	1.A	491,562	106.8907	516,397	483,108	489,278	0	(874)	0	0	3.160	2.921	MON	1,315	15,513	06/27/2019	11/01/2030
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						4,719,357	XXX	5,106,779	4,656,736	4,694,810	0	13,424	0	0	XXX	XXX	XXX	14,443	173,760	XXX	XXX
35563C-AA-6	FMMHR 2015-R1 1A - CMBS			4	1.A	2,763,115	117.7969	2,739,244	2,325,395	2,770,460	0	12,228	0	0	5.249	4.190	MON	2,034	108,253	05/22/2020	11/26/2055
35563C-AS-7	FMMHR 2015-R1 3A - CMBS			4	1.A	1,045,648	118.4105	1,104,328	932,626	1,042,325	0	(1,886)	0	0	4.439	3.792	MON	690	41,624	05/22/2020	11/25/2052
59524E-AB-8	MIDATL 2005 2 - RMBS			1	1.E FE	341,834	120.5030	331,272	274,908	338,581	0	(1,939)	0	0	5.240	3.438	FA	6,002	14,440	10/20/2020	08/01/2050
641494-DU-0	NEVADA SYS HIGHER ED CTFS PARTN			1,2	1.D FE	1,000,000	108.7030	1,087,030	1,000,000	1,000,000	0	0	0	0	4.721	4.721	JJ	23,605	47,210	03/10/2016	07/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						5,150,597	XXX	5,261,873	4,532,929	5,151,366	0	8,403	0	0	XXX	XXX	XXX	32,331	211,527	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						552,111,405	XXX	605,748,789	541,382,453	550,898,968	0	(110,568)	0	0	XXX	XXX	XXX	4,953,771	22,232,013	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	FALLBROOK TECHNOLOGIES, INC. 2L 10.00 06				5.B GI	0	98.0000	2,285,142	2,331,777	0	0	0	328,603	0	10.000	0.000	MJSD	58,294	0	07/01/2020	06/25/2025
000000-00-0	FALLBROOK TECHNOLOGIES, INC. DELAYED DRA				5.B GI	328,323	100.0000	328,323	328,323	328,339	0	12	0	0	10.000	9.997	MJSD	8,821	44,418	06/29/2020	06/25/2024
000000-00-0	FALLBROOK TECHNOLOGIES, INC. 1L 10.00 06				5.B GI	474,652	100.0000	474,651	474,651	474,685	0	21	0	0	10.000	9.997	MJSD	11,702	46,497	07/01/2020	06/25/2024
00036A-AB-1	AARP				1.C FE	4,795,155	139.1325	4,869,636	3,500,000	4,522,392	0	(90,094)	0	0	7.500	3.758	MN	43,750	262,500	03/28/2019	05/01/2031
00101J-AH-9	ADT SECURITY CORP			1	3.C FE	94,251	103.8645	103,865	100,000	98,508	0	976	0	0	4.125	5.205	JD	183	4,125	03/13/2017	06/15/2023
001055-AY-8	AFLAC INC			1,2	1.G FE	2,657,345	132.9279	3,555,820	2,675,000	2,658,073	0	301	0	0	4.750	4.792	JJ	58,590	127,063	10/29/2018	01/15/2049
00105D-AE-5	AES ANDES SA		C	1,2	2.C FE	199,144	103.4000	206,800	200,000	199,648	0	89	0	0	5.000	5.055	JJ	4,639	10,000	07/09/2015	07/14/2025
00122@-AA-9	AES SOUTHLAND ENERGY, LLC				2.C PL	12,000,000	115.9623	13,915,481	12,000,000	11,999,984	0	48	0	0	4.500	4.478	FMAN	46,500	540,000	02/28/2019	02/29/2040
00131L-AE-5	AIA GROUP LTD		C	2	1.E FE	3,455,690	125.4500	4,390,750	3,500,000	3,460,293	0	883	0	0	4.500	4.578	MS	45,938	157,500	03/09/2016	03/16/2046
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X				1.F FE	1,835,329	139.1979	1,983,570	1,425,000	1,760,976	0	(26,237)	0	0	6.900	4.055	MS	28,951	98,325	01/16/2019	03/15/2032
00164V-AD-5	AMC NETWORKS INC			1,2	3.C FE	39,300	100.7500	40,300	40,000	39,694	0	132	0	0	5.000	5.366	AO	500	4,031	09/24/2018	04/01/2024
00164V-AE-3	AMC NETWORKS INC			1,2	3.C FE	300,813	102.1250	306,375	300,000	300,287	0	(64)	0	0	4.750	4.720	FA	5,938	14,250	12/11/2017	08/01/2025
00185A-AK-0	AON PLC		C	1,2	2.A FE	1,399,608	108.0715	1,513,001	1,400,000	1,399,847	0	99	0	0	3.875	3.878	JD	2,411	54,250	02/23/2016	12/15/2025
00194@-AA-2	APH FINANCE 1, LLC 4.77 07-2029				1.G PL	2,000,000	116.4245	2,328,490	2,000,000	2,000,000	0	0	0	0	4.770	4.770	JAJO	22,260	95,400	06/07/2019	07/07/2039
00205G-AC-1	APT PIPELINES LTD		C	1,2	2.B FE	2,986,860	121.2388	3,637,163	3,000,000	2,990,079	0	652	0	0	5.000	5.035	MS	40,833	150,000	03/16/2015	03/23/2035
00206R-AD-4	AT&T INC			1	2.B FE	2,815,673	134.5292	3,094,171	2,300,000	2,708,883	0	(17,180)	0	0	6.500	4.864	MS	49,833	149,500	01/29/2015	09/01/2037
00206R-CU-4	AT&T INC			1,2	2.B FE	5,207,785	134.3632	7,013,759	5,220,000	5,208,927	0	252	0	0	5.650	5.666	FA	111,418	294,930	01/29/2016	02/15/2047
00206R-DH-2	AT&T INC			1	2.B FE	511,080	125.7172	628,586	500,000	509,676	0	(265)	0	0	5.150	4.995	MS	7,582	25,750	03/29/2016	03/15/2042
00206R-DR-0	AT&T INC			1,2	2.B FE	19,346,805	123.9541	23,086,452	18,625,000	19,231,151	0	(28,131)	0	0	5.250	4.933	MS	325,938	977,813	06/30/2017	03/01/2037
00206R-GQ-9	AT&T INC			1,2	2.B FE	1,019,243	112.6536	1,188,496	1,055,000	1,027,416	0	2,746	0	0	4.300	4.691	FA	17,138	45,365	11/23/2018	02/15/2030
00206R-HJ-4	AT&T INC			1,2	2.B FE	201,016	112.4209	196,737	175,000	196,624	0	(2,843)	0	0	4.350	2.400	MS	2,538	7,613	06/10/2020	03/01/2029
00206R-HK-1	AT&T INC			1,2	2.B FE	979,805	119.8096	1,198,096	1,000,000	981,627	0	655	0	0	4.850	5.008	MS	16,167	48,500	03/27/2019	03/01/2039
00287Y-AM-1	ABBVIE INC			1	2.B FE	9,321,120	119.6587	10,769,284	9,000,000	9,286,555	0	(8,295)	0	0	4.400	4.170	MN	60,500	396,000	07/14/2017	11/06/2042
00287Y-AR-0	ABBVIE INC			1,2	2.B FE	2,955,210	119.9674	3,599,021	3,000,000	2,965,474	0	2,034	0	0	4.500	4.616	MN	17,625	135,000	12/09/2015	05/14/2035
00287Y-AS-8	ABBVIE INC			1,2	2.B FE	1,112,570	124.4443	1,244,443	1,000,000	1,107,002	0	(2,783)	0	0	4.700	3.983	MN	6,136	47,000	12/16/2019	05/14/2045
00287Y-BF-5	ABBVIE INC			1,2	2.B FE	5,211,120	113.1700	5,432,161	4,800,000	5,117,431	0	(42,513)	0	0	4.250	3.136	MN	26,633	204,000	09/30/2019	11/14/2028
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE LLC		C	1	1.C FE	8,000,000	118.2094	9,456,752	8,000,000	8,000,000	0	0	0	0	4.600	4.600	JD	185,022	184,000	10/26/2017	11/02/2047
00440E-AW-7	CHUBB INA HOLDINGS INC			1,2	1.F FE	1,571,063	124.0530	1,953,834	1,575,000	1,571,515	0	82	0	0	4.350	4.365	MN	11,038	68,513	10/27/2015	11/03/2045
00774C-AB-3	AECOM			1,2	3.C FE	100,183	108.9345	108,935	100,000	100,114	0	(17)	0	0	5.125	5.099	MS	1,509	5,125	07/03/2017	03/15/2027
00774M-AB-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	173,339	105.4490	168,718	160,000	171,475	0	(1,864)	0	0	3.650	2.210	JJ	2,596	2,920	01/27/2021	07/21/2027
00802#-AA-4	AEROSTAR HOLDINGS LLC				3.A FE	4,266,644	107.6914	4,594,807	4,266,644	4,267,037	0	(19)	0	0	5.750	5.749	MS	67,466	245,332	03/22/2013	03/22/2035
00817Y-AZ-1	AETNA INC			1,2	2.B FE	11,712,635	111.6155	13,114,821	11,750,000	11,715,940	0	853	0	0	3.875	3.893	FA	172,007	455,313	08/07/2017	08/15/2047
00851S-AA-1	AGREE LP			1,2	2.B FE	79,942	101.6966	81,357	80,000	79,951	0	6	0	0	2.900	2.908	AO	580	2,604	08/12/2020	10/01/2030
00914A-AK-8	AIR LEASE CORP			1,2	2.B FE	341,131	102.1435	337,074	330,000	340,186	0	(945)	0	0	3.125	2.723	JD	859	10,513	01/26/2021	12/01/2030
00928Q-AU-5	AIRCASTLE LTD			1,2	2.C FE	197,086	100.6562	201,312	200,000	197,439	0	353	0	0	2.850	3.083	JJ	2,454	2,850	01/21/2021	01/26/2028
00981*-AA-1	AKRON CHILDREN'S HOSPITAL (BOSTON HEIGHT				1.E	6,213,159	122.8940	7,635,600	6,213,158	6,213,166	0	0	0	0	4.620	4.667	MON	12,758	287,172	09/13/2018	08/15/2049
010392-FF-0	ALABAMA POWER CO			1	1.G FE	2,995,890	127.6205	3,828,614	3,000,000	2,996,813	0	177	0	0	5.200	5.209	JD	13,000	156,000	05/18/2011	06/01/2041
010392-FJ-2	ALABAMA POWER CO			1	1.G FE	2,803,650	111.5062	2,787,656	2,500,000	2,797,668	0	(5,982)	0	0	3.850	3.074	JD	8,021	96,250	05/26/2021	12/01/2042
010392-FM-5	ALABAMA POWER CO			1,2	1.G FE	1,642,079	111.0076	1,803,874	1,625,000	1,639,635	0	(407)	0	0	3.750	3.691	MS	20,313	60,938	04/09/2015	03/01/2045
010392-FP-8	ALABAMA POWER CO			1,2	1.G FE	794,672	120.1522	961,218	800,000	795,294	0	148	0	0	4.300	4.340	JJ	17,104	34,400	01/08/2016	01/02/2046
013822-AE-1	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	250,000	107.0000	267,500	250,000	250,000	0	0	0	0	5.500	5.498	JD	611	13,750	07/08/2020	12/15/2027
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	1,052,630	109.5601	1,095,601	1,000,000	1,027,280	0	(6,594)	0	0	4.300	3.525	JJ	19,828	43,000	12/08/2017	01/15/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	5,702,157	109.3567	6,260,673	5,725,000	5,713,246	0	2,261	0	0	3.950	3.995	JJ	104,275	226,138	06/01/2016	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	4,051,900	110.4829	4,419,316	4,000,000	4,031,574	0	(4,658)	0	0	3.950	3.797	JJ	72,856	158,000	05/30/2017	01/15/2028
015271-AL-3	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	284,467	106.1385	302,495	285,000	284,743	0	72	0	0	3.450	3.479	AO	1,666	9,833	11/09/2017	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	1,503,945	117.1054	1,756,582	1,500,000	1,503,177	0	(216)	0	0	4.700	4.669	JJ	35,250	70,500	06/13/2018	07/01/2030
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	888,784	129.6697	1,037,357	800,000	884,713	0	(1,658)	0	0	4.850	4.189	AO	8,191	38,800	06/03/2019	04/15/2049
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	1,997,330	116.9386	2,338,772	2,000,000	1,997,575	0	99	0	0	4.000	4.007	FA	33,333	80,000	07/08/2019	02/01/2050
018522-E*-9	ALLETE INC. 4.9 10-2025				1.F	1,000,000	110.7886	1,107,886	1,000,000	1,000,000	0	0	0	0	4.900	4.899	AO	10,344	49,000	08/17/2010	10/15/2025
018522-L@-9	ALLETE INC. 4.47 03-2049				1.F	7,000,000	126.4518	8,851,624	7,000,000	7,000,000	0	0	0	0	4.470	4.470	MS	104,300	312,900	03/01/2019	03/01/2049
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY HOLDINGS		C	1,2	2.B FE	1,399,328	107.3452	1,502,833	1,400,000	1,399,785	0	129	0	0	4.350	4.354	AO	10,488	60,900	10/26/2015	10/29/2025
020002-BC-4	ALLSTATE CORP			1,2	1.G FE	5,399,878	120.4294	6,202,112	5,150,000	5,377,347	0	(5,246)	0	0	4.200	3.918	JD	9,613	216,300	07/06/2017	12/15/2046
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	137,344	112.8342	141,043	125,000	131,495	0	(1,540)	0	0	5.750	4.256	MN	819	7,188	12/12/2017	11/20/2025

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
02076*-AC-9	Alpha Media Second Lien Note				6. *	513,804	100.0000	513,804	513,804	513,804	0	0	0	0	0.000	0.000	MJSD	0	0	07/15/2021	07/15/2027
02079K-AF-4	ALPHABET INC			1,2	1.C FE	610,215	89.6295	672,221	750,000	612,134	0	1,919	0	0	2.050	3.013	FA	5,808	7,688	05/12/2021	08/15/2050
02209S-AR-4	ALTRIA GROUP INC				2.B FE	3,865,073	115.7341	3,761,357	3,250,000	3,836,242	0	(16,083)	0	0	5.375	4.121	JJ	73,272	174,688	07/31/2020	01/31/2044
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	1,196,604	112.8859	1,354,631	1,200,000	1,197,436	0	310	0	0	4.800	4.836	FA	21,920	57,600	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	104,310	120.4651	120,465	100,000	104,064	0	(146)	0	0	5.800	5.426	FA	2,207	5,800	03/24/2020	02/14/2039
02209S-BK-8	ALTRIA GROUP INC			1,2	2.B FE	1,413,572	103.4980	1,474,847	1,425,000	1,413,916	0	224	0	0	4.450	4.499	MN	9,688	63,413	05/04/2020	05/06/2050
023135-AP-1	AMAZON.COM INC			1,2	1.E FE	3,366,450	127.8845	3,836,534	3,000,000	3,312,662	0	(19,363)	0	0	4.800	3.743	JD	10,400	144,000	02/12/2019	12/05/2034
023135-AQ-9	AMAZON.COM INC			1,2	1.E FE	2,283,200	136.8925	2,737,849	2,000,000	2,259,549	0	(6,894)	0	0	4.950	4.063	JD	7,150	99,000	05/31/2018	12/05/2044
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	1,020,145	121.6602	1,216,602	1,000,000	1,018,741	0	(427)	0	0	4.050	3.932	FA	14,513	40,500	06/08/2018	08/22/2047
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	615,223	95.6054	669,238	700,000	616,382	0	1,159	0	0	2.500	3.138	JD	1,361	17,500	05/11/2021	06/03/2050
023135-CB-0	AMAZON.COM INC			1,2	1.D FE	9,928,400	107.2222	10,722,222	10,000,000	9,929,331	0	931	0	0	3.100	3.137	MN	42,194	155,000	05/10/2021	05/12/2051
02361D-AQ-3	AMEREN ILLINOIS CO			1,2	1.F FE	2,970,030	119.3902	3,581,706	3,000,000	2,973,321	0	657	0	0	4.150	4.209	MS	36,658	124,500	12/07/2015	03/15/2046
02361D-AX-8	AMEREN ILLINOIS CO			1,2	1.F FE	5,925,189	101.7784	6,055,814	5,950,000	5,925,411	0	222	0	0	2.900	2.921	JD	7,669	79,565	06/22/2021	06/15/2051
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	497,185	121.8140	609,070	500,000	497,341	0	76	0	0	4.375	4.409	AO	4,193	21,875	04/15/2019	04/22/2049
02507*-AE-4	AMERICAN CENTURY COS INC 4.07 10-2029				2.C	5,000,000	109.4286	5,471,431	5,000,000	5,000,000	0	0	0	0	4.070	4.069	AO	36,743	203,500	10/26/2017	10/26/2029
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING			1,2	2.C FE	3,745,730	113.3005	4,192,118	3,700,000	3,727,340	0	(4,297)	0	0	5.000	4.837	JD	8,222	185,000	08/25/2017	06/15/2027
025932-AK-0	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	3,087,848	107.0175	3,317,543	3,100,000	3,093,833	0	1,208	0	0	3.500	3.547	FA	40,989	108,500	08/15/2016	08/15/2026
025932-AL-8	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	20,259,177	118.9979	23,781,740	19,985,000	20,238,604	0	(4,501)	0	0	4.500	4.415	JD	39,970	899,325	11/09/2017	06/15/2047
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	726,563	107.0455	802,841	750,000	737,418	0	3,280	0	0	3.750	4.268	JJ	13,359	28,125	06/27/2018	07/10/2025
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	8,623,250	125.0977	10,633,303	8,500,000	8,622,588	0	(1,657)	0	0	4.375	4.281	JD	1,033	371,875	04/01/2021	06/30/2050
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	299,961	108.2439	324,732	300,000	299,979	0	2	0	0	3.400	3.401	JD	28	10,200	05/06/2020	06/30/2030
03028P-A@-5	AMERICAN TRANSMISSION				1.F	15,000,000	142.3001	21,345,013	15,000,000	15,000,000	0	0	0	0	6.790	6.765	FA	347,988	1,018,500	10/31/2003	08/31/2033
03028P-D@-2	AMERICAN TRANSMISSION COMPANY LLC				1.F	1,000,000	108.9845	1,089,845	1,000,000	1,000,000	0	0	0	0	3.740	3.740	JJ	16,518	37,400	01/22/2014	01/22/2029
03028P-F#-8	AMERICAN TRANSMISSION COMPANY LLC				1.F	2,000,000	122.6418	2,452,837	2,000,000	2,000,000	0	0	0	0	4.410	4.410	AO	18,865	88,200	04/14/2015	04/14/2045
03028P-H*-0	AMERICAN TRANSMISSION COMPANY LLC				1.F	3,000,000	115.9870	3,479,611	3,000,000	3,000,000	0	0	0	0	3.930	3.930	JJ	54,365	117,900	01/16/2018	01/15/2048
03030#-AB-0	AMERICAN TRANSMISSION				1.F	3,000,000	139.0810	4,172,431	3,000,000	3,000,000	0	0	0	0	5.910	5.909	FA	73,875	177,300	08/01/2007	08/01/2037
03040W-AZ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	9,971,300	104.2699	10,426,987	10,000,000	9,971,793	0	493	0	0	3.250	3.265	JD	27,083	177,847	05/10/2021	06/01/2051
031100-L@-7	AMETEK, INC. 3.83 09-2026				2.A	3,000,000	106.4237	3,192,712	3,000,000	3,000,000	0	0	0	0	3.830	3.830	MS	29,044	114,900	09/30/2014	09/30/2026
03115A-AA-1	AMFAM HOLDINGS INC			1,2	2.B FE	300,551	102.2176	306,653	300,000	300,511	0	(40)	0	0	2.805	2.783	MS	2,571	4,208	03/09/2021	03/11/2031
03115A-AC-7	AMFAM HOLDINGS INC			1,2	2.B FE	2,562,653	110.7810	2,824,916	2,550,000	2,562,459	0	(194)	0	0	3.833	3.805	MS	29,865	48,871	03/09/2021	03/11/2051
032095-AJ-0	AMPHENOL CORP			1,2	2.A FE	2,358,112	103.1431	2,434,178	2,360,000	2,358,471	0	175	0	0	2.800	2.809	FA	24,964	66,080	09/04/2019	02/15/2030
032177-AH-0	AMSTED INDUSTRIES INC			1,2	3.C FE	75,250	104.0000	78,000	75,000	75,178	0	(25)	0	0	5.625	5.573	JJ	2,109	4,219	05/21/2019	07/01/2027
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	2,069,800	118.5923	2,253,253	1,900,000	2,046,135	0	(15,864)	0	0	5.625	4.428	AO	26,719	106,875	07/02/2020	04/01/2030
035229-CL-5	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	1,218,390	130.7906	1,307,906	1,000,000	1,192,438	0	(5,848)	0	0	6.000	4.520	MN	10,000	60,000	03/02/2017	11/01/2041
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	212,857	107.4161	241,686	225,000	217,198	0	1,700	0	0	3.650	4.591	FA	3,422	8,213	05/10/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	19,450,154	120.8539	24,352,053	20,150,000	19,528,112	0	30,437	0	0	4.700	5.008	FA	394,604	947,050	05/16/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	4,304,159	126.7853	5,071,412	4,000,000	4,286,885	0	(6,866)	0	0	4.900	4.403	FA	81,667	196,000	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	1,497,980	162.7272	1,627,272	1,000,000	1,438,109	0	(16,793)	0	0	8.200	4.493	JJ	37,811	82,000	03/14/2018	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	948,520	161.9328	1,003,983	620,000	885,376	0	(9,561)	0	0	8.000	4.484	MN	6,338	49,600	07/13/2016	11/15/2039
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	993,770	124.1191	1,241,191	1,000,000	994,110	0	117	0	0	4.750	4.784	AO	10,028	47,500	03/20/2018	04/15/2058
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	3,985,640	120.2062	4,808,247	4,000,000	3,988,424	0	992	0	0	4.900	4.940	JJ	86,022	196,000	01/10/2019	01/23/2031
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.B FE	948,100	111.5791	1,115,791	1,000,000	954,142	0	1,357	0	0	4.000	4.334	JJ	18,222	40,000	02/03/2017	01/17/2043
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.B FE	6,596,614	120.2146	7,092,659	5,900,000	6,554,989	0	(18,825)	0	0	4.625	3.868	FA	113,698	272,875	09/30/2019	02/01/2044
036752-AC-7	ANTHEM INC			1,2	2.B FE	109,965	105.6639	116,230	110,000	109,985	0	5	0	0	3.350	3.355	JD	307	3,685	11/14/2017	12/01/2024
036752-AD-5	ANTHEM INC			1,2	2.B FE	8,299,917	122.2342	10,145,437	8,300,000	8,300,505	0	477	0	0	4.375	4.375	JD	30,260	363,125	11/14/2017	12/01/2047
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	4,019,937	110.3544	4,303,822	3,900,000	3,962,739	0	(13,484)	0	0	4.400	3.976	MN	16,207	171,600	06/30/2017	05/27/2026
037833-BH-2	APPLE INC			1	1.B FE	1,507,265	126.5049	1,897,573	1,500,000	1,506,569	0	(113)	0	0	4.375	4.342	MN	8,750	65,625	05/11/2016	05/13/2045
037833-CH-1	APPLE INC			1,2	1.B FE	766,118	125.3026	939,770	750,000	765,002	0	(335)	0	0	4.250	4.120	FA	12,573	31,875	06/27/2018	02/09/2047
037833-CR-9	APPLE INC			1,2	1.B FE	2,909,970	107.9122	3,237,366	3,000,000	2,944,086	0	9,461	0	0	3.200	3.585	MN	13,333	96,000	03/13/2018	05/11/2027
037833-DW-7	APPLE INC			1,2	1.B FE	615,728	98.7127	666,311	675,000	616,541	0	813	0	0	2.650	3.112	MN	2,484	8,944	05/11/2021	05/11/2050
038222-AK-1	APPLIED MATERIALS INC			1,2	1.F FE	4,106,240	129.6014	5,184,056	4,000,000	4,083,332	0	(4,205)	0	0	5.100	4.885	AO	51,000	204,000	12/21/2015	10/01/2035
038222-AM-7	APPLIED MATERIALS INC			1,2	1.F FE	7,710,863	127.3949	9,841,259	7,725,000	7,712,088	0	277	0	0	4.350	4.361	AO	84,009	336,038	03/28/2017	04/01/2047
03842*-AM-8	AQUA PENNSYLVANIA, INC 4.01 01-2040				1.E	2,000,000	114.8641	2,297,281	2,000,000	2,000,000	0	0	0	0	4.010	4.010	JJ	36,981	80,200	12/29/2014	01/15/2040

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
03842*-AS-5	AQUA PENNSYLVANIA, INC 3.85 01-2038				1.E	4,000,000	113.1345	4,525,378	4,000,000	4,000,000	0	0	0	0	3.850	3.850	JJ	71,011	154,000	12/03/2015	01/15/2038
03842*-AW-6	AQUA PENNSYLVANIA, INC 3.85 01-2051				1.E	7,000,000	115.8029	8,106,205	7,000,000	7,000,000	0	0	0	0	3.850	3.850	JJ	124,269	269,500	12/15/2016	01/15/2051
03842*-BH-8	AQUA PENNSYLVANIA, INC 4.09 07-2048				1.E	2,000,000	119.1198	2,382,395	2,000,000	2,000,000	0	0	0	0	4.090	4.090	JJ	37,719	81,800	06/29/2018	07/15/2048
03842*-BY-1	AQUA PENNSYLVANIA, INC 2.85 12-2053				1.E	3,000,000	96.4215	2,892,644	3,000,000	3,000,000	0	0	0	0	2.850	2.850	AO	16,863	88,112	11/20/2020	12/01/2053
03939C-AB-9	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	855,023	129.7233	972,925	750,000	846,089	0	(2,186)	0	0	5.031	4.189	JD	1,677	37,733	08/23/2017	12/15/2046
03980@-AB-2	Ardent Mills LLC				2.B YE	3,000,000	108.6003	3,258,010	3,000,000	3,000,000	0	0	0	0	3.940	3.939	JD	5,253	118,200	12/14/2017	12/14/2029
03980@-AC-0	Ardent Mills LLC				2.B YE	3,000,000	111.2683	3,338,050	3,000,000	3,000,000	0	0	0	0	4.090	4.090	JD	5,453	122,700	12/14/2017	12/14/2032
04010L-AV-5	ARES CAPITAL CORP			1,2	2.C FE	3,277,531	105.8707	3,483,146	3,290,000	3,284,159	0	1,725	0	0	4.250	4.311	MS	46,608	139,825	01/08/2018	03/01/2025
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	249,428	103.1779	257,945	250,000	249,512	0	57	0	0	3.250	3.277	JD	361	8,125	06/10/2020	06/15/2030
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	746,483	102.1852	766,389	750,000	746,618	0	97	0	0	3.350	3.375	MN	3,210	25,125	05/19/2020	05/15/2050
042735-BE-9	ARROW ELECTRONICS INC			1,2	2.C FE	198,675	106.6567	213,313	200,000	199,516	0	137	0	0	4.000	4.080	AO	2,000	8,000	02/24/2015	04/01/2025
04317@-BS-6	ARTHUR J GALLAGHER & CO SR NOTE SERIES P				2.B PL	6,000,000	109.0379	6,542,276	6,000,000	6,000,000	0	0	0	0	3.990	3.990	JJ	100,415	239,400	01/30/2020	01/30/2030
045054-AP-8	ASHTEAD CAPITAL INC			1,2	2.C FE	219,439	97.4831	214,463	220,000	219,458	0	19	0	0	2.450	2.479	FA	2,081	0	08/03/2021	08/12/2031
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.A FE	430,355	108.2631	461,201	426,000	427,332	0	(471)	0	0	5.000	4.865	JJ	10,650	46,331	10/22/2014	07/01/2024
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC			1,2	1.F FE	3,390,378	103.3564	3,514,118	3,400,000	3,390,917	0	539	0	0	3.150	3.183	JD	4,760	59,203	05/19/2021	06/15/2031
04621X-AJ-7	ASSURANT INC			1,2	2.B FE	4,515,982	114.6429	5,158,932	4,500,000	4,511,377	0	(1,358)	0	0	4.900	4.852	MS	57,575	220,500	06/27/2018	03/27/2028
04621X-AM-0	ASSURANT INC			1,2	2.B FE	2,499,125	106.1527	2,653,817	2,500,000	2,499,293	0	73	0	0	3.700	3.704	FA	33,146	92,500	08/15/2019	02/22/2030
046353-AD-0	ASTRAZENECA PLC		C	1	2.A FE	6,234,951	147.2951	6,922,870	4,700,000	5,947,503	0	(55,826)	0	0	6.450	4.133	MS	89,261	303,150	07/06/2017	09/15/2037
046353-AM-0	ASTRAZENECA PLC		C	1	2.A FE	17,937,415	128.4785	21,391,669	16,650,000	17,817,123	0	(28,386)	0	0	4.375	3.920	MN	91,055	728,438	07/10/2017	11/16/2045
04686J-AA-9	ATHENE HOLDING LTD		C	1,2	2.A FE	289,553	109.4489	317,402	290,000	289,709	0	42	0	0	4.125	4.144	JJ	5,616	11,963	01/09/2018	01/12/2028
04686J-AD-3	ATHENE HOLDING LTD		C		2.A FE	1,564,857	108.2711	1,705,269	1,575,000	1,564,965	0	108	0	0	3.950	3.987	MN	6,221	31,106	05/20/2021	05/25/2051
048303-E*-8	ATLANTIC CITY ELECTRIC COMPANY				1.F	6,000,000	105.7978	6,347,865	6,000,000	6,000,000	0	0	0	0	3.500	3.499	JD	17,500	210,000	12/08/2015	12/01/2025
049560-AP-0	ATMOS ENERGY CORP			1,2	1.G FE	7,959,920	122.4544	9,796,355	8,000,000	7,962,254	0	814	0	0	4.300	4.330	AO	86,000	344,000	10/01/2018	10/01/2048
05237*-AD-6	AUSTIN POWDER HOLDINGS COMPANY SER D 4.6				1.G PL	3,000,000	103.7457	3,112,371	3,000,000	3,000,000	0	0	0	0	4.600	4.099	MN	20,500	156,400	05/01/2013	05/01/2023
05237*-AF-1	AUSTIN POWDER HOLDINGS COMPANY SER F 4.7				1.G PL	2,000,000	107.6920	2,153,840	2,000,000	2,000,000	0	0	0	0	4.750	4.249	MN	14,167	107,267	05/01/2013	05/01/2025
05279#-AG-4	AUTOLIV ASP, INC.				2.B FE	3,000,000	104.9858	3,149,573	3,000,000	3,000,000	0	0	0	0	4.090	4.089	AO	23,177	137,700	04/23/2014	04/23/2024
053015-AE-3	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	963,948	107.2717	1,035,172	965,000	964,569	0	108	0	0	3.375	3.388	MS	9,590	32,569	09/08/2015	09/15/2025
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO			1	2.C FE	4,382,500	97.1887	4,259,294	4,382,500	4,382,500	0	0	0	0	6.750	6.801	MJSD	822	295,819	08/09/2013	06/30/2035
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	1,370,518	106.9738	1,470,890	1,375,000	1,373,076	0	456	0	0	3.500	3.539	MN	6,149	48,125	11/04/2015	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES INC			1,2	1.G FE	6,185,220	118.4564	7,603,719	6,419,000	6,205,905	0	4,965	0	0	3.900	4.115	AO	52,850	250,341	07/14/2017	10/15/2046
053611-AJ-8	AVERY DENNISON CORP			1,2	2.B FE	1,741,250	116.6978	2,042,212	1,750,000	1,743,612	0	889	0	0	4.875	4.938	JD	5,924	85,313	11/29/2018	12/06/2028
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	4,928,960	102.5854	5,129,271	5,000,000	4,955,794	0	6,907	0	0	3.500	3.670	MN	29,167	175,000	12/08/2017	11/01/2027
05379B-AP-2	AVISTA CORP			1	1.G FE	1,995,400	101.0973	2,021,945	2,000,000	1,999,753	0	480	0	0	5.125	5.149	AO	25,625	102,500	01/31/2013	04/01/2022
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.B FE	2,770,012	112.1842	3,113,112	2,775,000	2,771,572	0	529	0	0	4.350	4.373	AO	23,807	120,713	01/16/2019	04/20/2028
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.B FE	3,686,805	125.2996	3,984,528	3,180,000	3,669,768	0	(10,633)	0	0	5.000	4.033	AO	31,358	159,000	09/30/2020	04/20/2048
05464H-AC-4	AXIS SPECIALTY FINANCE PLC		C	1,2	2.A FE	7,483,500	109.2003	8,190,022	7,500,000	7,489,358	0	1,615	0	0	4.000	4.027	JD	20,833	300,000	11/29/2017	12/06/2027
05490L-AA-7	BCBSM INC			1,2	2.A FE	481,865	105.4780	527,390	500,000	490,526	0	2,625	0	0	3.790	4.408	MN	3,158	18,950	06/28/2018	05/01/2025
05523R-AE-7	BAE SYSTEMS PLC		C	1,2	2.B FE	985,428	97.7142	977,142	1,000,000	985,825	0	308	0	0	3.000	3.075	MS	8,833	30,000	09/08/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.B FE	132,971	94.9902	127,287	134,000	133,087	0	90	0	0	1.900	1.982	FA	962	2,334	09/08/2020	02/15/2031
05526D-BB-0	BAT CAPITAL CORP			1,2	2.B FE	5,730,156	104.9475	5,667,167	5,400,000	5,721,348	0	(8,365)	0	0	3.557	2.369	FA	72,563	14,228	11/05/2021	08/15/2027
05526D-BD-6	BAT CAPITAL CORP			1,2	2.B FE	4,747,000	105.5968	5,279,838	5,000,000	4,770,142	0	9,688	0	0	4.390	4.812	FA	82,922	219,500	07/16/2019	08/15/2037
05526D-BF-1	BAT CAPITAL CORP			1,2	2.B FE	1,644,225	104.9078	1,573,617	1,500,000	1,640,705	0	(3,175)	0	0	4.540	3.948	FA	25,727	68,100	11/13/2020	08/15/2047
05565A-AR-4	BNP PARIBAS SA		C		2.A FE	3,668,532	108.8019	3,998,471	3,675,000	3,671,868	0	682	0	0	4.375	4.397	MN	21,884	160,781	05/05/2016	05/12/2026
05565E-G#-6	BMW US CAPITAL, LLC		C		1.F	3,000,000	108.0378	3,241,133	3,000,000	3,000,000	0	0	0	0	4.030	4.030	FA	46,345	120,900	02/13/2014	02/13/2026
05565E-G@-8	BMW US CAPITAL, LLC		C		1.F	1,000,000	104.8182	1,048,182	1,000,000	1,000,000	0	0	0	0	3.880	3.879	FA	14,873	38,800	02/13/2014	02/13/2024
05565Q-DH-8	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	2,011,400	109.9011	2,198,023	2,000,000	2,007,339	0	(866)	0	0	3.723	3.661	MN	6,826	74,460	01/19/2017	11/28/2028
05574*-AA-3	WALGREEN'S - MBS				2.B	1,486,051	116.8037	1,735,762	1,486,051	1,486,055	0	0	0	0	6.097	6.175	MON	4,027	90,605	11/21/2006	12/15/2030
055780-AX-0	BPCE SA		C		1.E FE	7,253,801	106.5591	7,805,452	7,325,000	7,287,002	0	7,068	0	0	3.375	3.491	JD	19,915	247,219	11/29/2016	12/02/2026
05581@-AA-2	BFC-JCI FEDERAL RECEIVABLES TRUST - FORT				1.D	6,057,550	109.7565	6,648,553	6,057,550	6,057,550	0	0	0	0	3.504	3.504	MON	17,690	212,276	10/20/2015	01/01/2038
05581K-AB-7	BNP PARIBAS SA		C		1.G FE	2,043,768	104.9044	2,150,539	2,050,000	2,048,057	0	936	0	0	3.800	3.849	JJ	37,003	77,900	01/03/2017	01/10/2024
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	10,158,030	125.1363	12,513,635	10,000,000	10,123,583	0	(3,860)	0	0	5.125	5.022	MS	150,903	512,500	12/20/2013	09/15/2040
058498-AS-5	BALL CORP			1	3.A FE	488,750	104.3750	521,875	500,000	497,302	0	1,393	0	0	4.000	4.304	MN	2,556	20,000	01/09/2015	11/15/2023
059150-AA-9	BALTIMORE CITY BOARD OF SCHOOL COMMISSIO				1.D	7,809,897	125.5490	9,805,250	7,809,897	7,809,912	0	(1)	0	0	4.950	5.001	MON	17,182	386,590	12/27/2011	06/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
059438-AH-4	JPMORGAN CHASE & CO				1.G FE	3,026,238	125.8262	3,177,111	2,525,000	2,848,070	0	(59,110)	0	0	7.625	4.614	AO	40,645	192,531	10/31/2018	10/15/2026
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	1,198,860	137.3211	1,373,211	1,000,000	1,172,133	0	(8,092)	0	0	6.000	4.404	AO	12,667	60,000	07/02/2018	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP				1.G FE	477,978	142.3603	569,441	400,000	465,385	0	(1,928)	0	0	5.875	4.618	FA	9,400	23,500	07/18/2014	02/07/2042
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	2,187,768	102.7435	2,260,357	2,200,000	2,198,580	0	1,400	0	0	3.300	3.364	JJ	34,283	72,600	01/08/2013	01/11/2023
06051G-FM-6	BANK OF AMERICA CORP				2.A FE	332,980	106.8323	357,888	335,000	334,264	0	222	0	0	4.000	4.077	JJ	5,918	13,400	01/16/2015	01/22/2025
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	1,070,000	110.1506	1,178,611	1,070,000	1,070,000	0	0	0	0	4.450	4.450	MS	15,607	47,615	02/29/2016	03/03/2026
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	338,304	107.6995	323,099	300,000	332,936	0	(5,368)	0	0	3.593	1.524	JJ	4,791	10,779	01/14/2021	07/21/2028
06051G-HG-7	BANK OF AMERICA CORP			1,2,5	1.F FE	982,110	109.5714	1,095,714	1,000,000	987,122	0	1,545	0	0	3.970	4.181	MS	12,792	39,700	07/27/2018	03/05/2029
06051G-JA-8	BANK OF AMERICA CORP			1,2,5	1.G FE	6,000,000	120.5658	7,233,947	6,000,000	6,000,000	0	0	0	0	4.083	4.083	MS	68,731	244,980	03/17/2020	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.F FE	750,000	101.1212	758,409	750,000	750,000	0	0	0	0	2.592	2.592	AO	3,348	19,440	04/22/2020	04/29/2031
06051G-KB-4	BANK OF AMERICA CORP			1,2,5	1.F FE	7,000,000	100.7015	7,049,102	7,000,000	7,000,000	0	0	0	0	2.972	2.972	JJ	92,462	0	07/15/2021	07/21/2052
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,857,740	106.5444	3,196,333	3,000,000	2,910,170	0	11,624	0	0	3.000	3.497	AO	15,250	90,000	03/29/2017	10/30/2028
06406H-CS-6	BANK OF NEW YORK MELLON CORP			2	1.F FE	164,398	105.2606	173,680	165,000	164,855	0	65	0	0	3.650	3.694	FA	2,459	6,023	01/28/2014	02/04/2024
06406H-CX-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,954,220	105.2416	2,104,831	2,000,000	1,978,998	0	7,374	0	0	3.250	3.664	MS	19,861	65,000	06/22/2018	09/11/2024
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	1,560,000	100.7515	1,571,723	1,560,000	1,560,000	0	0	0	0	2.661	2.662	MN	5,189	41,512	05/09/2017	05/16/2023
064255-BJ-0	MUFG BANK LTD		C		1.E FE	1,992,560	105.0801	2,101,601	2,000,000	1,997,761	0	786	0	0	3.250	3.294	MS	20,403	65,000	09/02/2014	09/08/2024
06654D-AC-1	BANNER HEALTH			1,2	1.D FE	330,000	106.0377	349,924	330,000	330,000	0	0	0	0	3.181	3.181	JJ	5,249	10,497	05/07/2020	01/01/2050
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM INC			1,2	1.F FE	7,531,224	109.4298	7,627,259	6,970,000	7,520,841	0	(10,383)	0	0	3.540	3.116	FA	93,212	123,369	02/18/2021	08/15/2050
06738E-AJ-4	BARCLAYS PLC		C		2.B FE	10,011,860	132.8025	11,952,221	9,000,000	9,961,218	0	(22,546)	0	0	5.250	4.509	FA	175,875	472,500	09/30/2019	08/17/2045
06738E-BC-8	BARCLAYS PLC		C	2	2.B FE	496,848	101.1993	505,996	500,000	498,696	0	550	0	0	1.535	1.667	FMAN	981	7,877	06/27/2018	05/16/2024
06739F-HV-6	BARCLAYS BANK PLC		C		1.F FE	1,508,380	106.0469	1,590,704	1,500,000	1,502,411	0	(895)	0	0	3.750	3.679	MN	7,188	56,250	07/10/2015	05/15/2024
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP		C	1	2.A FE	4,924,800	134.5602	6,728,012	5,000,000	4,946,301	0	2,661	0	0	6.350	6.464	AO	67,028	317,500	02/04/2008	10/15/2036
06887#-AE-1	BARRY-WEHMILLER COMPANIES, INC.				2.C PL	2,000,000	107.4977	2,149,954	2,000,000	2,000,000	0	0	0	0	3.750	3.750	JJ	34,583	75,000	07/15/2015	07/15/2030
06887#-AF-8	BARRY-WEHMILLER COMPANIES, INC.				2.C PL	5,000,000	108.5300	5,426,501	5,000,000	5,000,000	0	0	0	0	3.870	3.870	AO	38,700	193,500	10/19/2015	10/19/2030
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE				1.F	1,996,985	113.3819	2,264,220	1,996,985	1,996,985	0	0	0	0	4.100	4.100	JD	3,639	81,876	07/07/2015	06/15/2034
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE				1.G FE	3,000,000	106.7444	3,202,332	3,000,000	3,000,000	0	0	0	0	3.740	3.739	JD	4,987	112,200	07/07/2015	06/15/2027
070101-G@-3	BASIN ELECTRIC POWER COOPERATIVE				1.G FE	1,000,000	125.2993	1,252,993	1,000,000	1,000,000	0	0	0	0	4.740	4.740	JD	2,107	47,400	07/07/2015	06/15/2044
071813-BY-4	BAXTER INTERNATIONAL INC			1,2	2.B FE	99,631	111.4429	111,443	100,000	99,693	0	38	0	0	3.950	3.994	AO	988	3,950	03/24/2020	04/01/2030
07274N-AJ-2	BAYER US FINANCE II LLC			1,2	2.B FE	2,325,596	108.2088	2,521,266	2,330,000	2,327,445	0	573	0	0	4.250	4.280	JD	4,401	99,025	06/18/2018	12/15/2025
07330M-AB-3	TRUIST BANK			2	1.F FE	249,833	107.1695	267,924	250,000	249,931	0	17	0	0	3.625	3.633	MS	2,643	9,063	09/09/2015	09/16/2025
080555-AF-2	BELO CORP			1	3.C FE	103,750	115.0000	115,000	100,000	102,625	0	(363)	0	0	7.250	6.689	MS	2,135	7,250	08/24/2018	09/15/2027
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	610,578	96.6287	652,244	675,000	611,383	0	805	0	0	2.850	3.357	MN	2,458	20,093	05/11/2021	05/15/2051
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	5,139,103	140.8311	6,478,231	4,600,000	5,054,548	0	(15,567)	0	0	5.750	4.912	JJ	121,964	264,500	11/19/2018	01/15/2040
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	994,930	121.7701	1,217,701	1,000,000	995,263	0	109	0	0	4.200	4.230	FA	15,867	42,000	08/07/2018	08/15/2048
084670-BK-3	BERKSHIRE HATHAWAY INC			1	1.C FE	4,101,280	123.7545	4,950,179	4,000,000	4,087,969	0	(2,442)	0	0	4.500	4.340	FA	70,000	180,000	12/22/2015	02/11/2043
08658E-AA-5	CONOPCO INC				1.F FE	2,635,401	126.8452	2,614,280	2,061,000	2,417,433	0	(49,964)	0	0	6.625	3.532	AO	28,825	136,541	01/24/2018	04/15/2028
088768-AA-0	BOSTONIA - WALGREEN'S 6.66 07-2032 - MBS				2.B	1,643,318	122.1992	2,008,121	1,643,318	1,643,324	0	0	0	0	6.660	6.753	MON	4,864	109,444	04/08/2010	07/15/2032
08877@-AA-9	DISTRICT OF COLUMBIA - MBS				1.B	3,396,619	123.6315	4,199,293	3,396,619	3,396,630	0	(1)	0	0	6.489	6.577	MON	9,796	220,407	05/10/2010	06/15/2032
08887@-AA-7	US GOVERNMENT - BUREAU OF INDIAN AFFAIRS				1.B	1,214,338	109.9202	1,334,802	1,214,338	1,214,339	0	0	0	0	3.970	3.970	MON	2,143	48,209	07/02/2013	12/15/2032
09062X-AF-0	BIOGEN INC			1,2	1.G FE	2,095,044	108.6584	2,281,827	2,100,000	2,097,943	0	522	0	0	4.050	4.079	MS	25,043	85,050	09/10/2015	09/15/2025
09179#-AA-0	BFC-HON FEDERAL RECEIVABLES TRUST, SERIE				1.D	4,812,908	107.7009	5,183,546	4,812,908	4,813,071	0	(13)	0	0	3.576	3.575	MAR	143,441	172,130	03/28/2013	03/01/2032
092113-AL-3	BLACK HILLS CORP			1,2	2.A FE	3,045,743	107.2148	3,275,412	3,055,000	3,050,862	0	974	0	0	3.950	3.987	JJ	55,643	120,673	01/08/2016	01/15/2026
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	298,968	103.9354	311,806	300,000	299,174	0	92	0	0	3.050	3.090	AO	1,932	9,150	09/26/2019	10/15/2029
09256B-AE-7	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	4,175,263	147.1125	4,920,913	3,345,000	4,099,300	0	(21,699)	0	0	6.250	4.551	FA	78,979	209,063	04/08/2019	08/15/2042
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	2,484,114	130.6598	2,861,450	2,190,000	2,457,292	0	(7,084)	0	0	5.000	4.155	JD	4,867	109,500	03/20/2019	06/15/2044
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	1,120,123	105.5211	1,213,492	1,150,000	1,131,145	0	2,952	0	0	3.150	3.467	AO	8,956	36,225	01/25/2018	10/02/2027
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	6,032,481	117.4935	7,255,221	6,175,000	6,043,775	0	2,891	0	0	4.000	4.135	AO	61,064	247,000	09/25/2017	10/02/2047
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	172,785	101.5573	177,725	175,000	173,226	0	196	0	0	2.500	2.641	JJ	2,078	4,375	09/03/2019	01/10/2030
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	955,730	108.4939	1,084,939	1,000,000	957,694	0	878	0	0	3.500	3.747	MS	10,792	35,000	09/11/2019	09/10/2049
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	174,190	100.1941	175,340	175,000	174,246	0	56	0	0	2.500	2.572	JJ	2,260	0	06/22/2021	07/15/2028
09578#-AA-7	BLUE OCEAN INCOME FUND LP 6.00 09-2028				2.A PL	8,088,172	100.0000	8,088,172	8,088,172	8,088,172	0	0	0	0	6.000	6.000	JAJO	102,450	(526,010)	10/14/2021	09/14/2028
09659T-2A-8	BNP PARIBAS SA		C	2	2.A FE	10,416,456	108.5473	11,343,196	10,450,000	10,369,125	0	5,633	0	0	4.375	4.463	MS	152,396	457,188	02/22/2018	03/01/2033
096630-AF-5	BOARDWALK PIPELINES LP			1,2	2.C FE	215,244	109.4893	229,928	210,000	213,202	0	(530)	0	0	4.450	4.127	JJ	4,309	9,345	11/14/2017	07/15/2027

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
097023-AE-5	BOEING CO				2.C FE	2,898,787	147.2706	2,857,049	1,940,000	2,692,500	0	(62,982)	0	0	8.750	3.907	MS	49,982	169,750	07/19/2018	09/15/2031
097023-AM-7	BOEING CO				2.C FE	395,605	117.3722	410,803	350,000	364,006	0	(3,528)	0	0	7.250	5.951	JD	1,128	25,375	11/06/2009	06/15/2025
097023-CR-4	BOEING CO			1,2	2.C FE	2,971,950	104.2922	3,128,767	3,000,000	2,972,824	0	387	0	0	3.950	3.997	FA	49,375	118,500	07/29/2019	08/01/2059
097023-CT-0	BOEING CO			1,2	2.C FE	750,000	109.4506	820,880	750,000	750,000	0	0	0	0	4.875	4.873	MN	6,094	36,563	04/30/2020	05/01/2025
097023-CU-7	BOEING CO			1,2	2.C FE	300,000	112.6676	338,003	300,000	300,000	0	0	0	0	5.040	5.040	MN	2,520	15,120	04/30/2020	05/01/2027
097023-CW-3	BOEING CO			1,2	2.C FE	4,750,000	135.8505	6,452,898	4,750,000	4,750,000	0	0	0	0	5.805	5.804	MN	45,956	275,738	04/30/2020	05/01/2050
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	160,920	116.7348	175,102	150,000	159,302	0	(975)	0	0	4.625	3.725	AO	1,503	6,938	04/24/2020	04/13/2030
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2.A FE	2,570,236	106.2332	2,735,506	2,575,000	2,571,293	0	429	0	0	3.400	3.422	JD	2,432	87,550	06/12/2019	06/21/2029
10334#-AM-4	BOYD WATTERSON GSA REIT 3.48 12-2030				2.C PL	13,000,000	105.5287	13,718,737	13,000,000	13,000,000	0	0	0	0	3.480	3.480	JD	10,053	453,657	12/22/2020	12/23/2030
10553Y-AF-2	BRASKEM FINANCE LTD		C	1	2.C FE	200,000	109.3010	218,602	200,000	200,000	0	0	0	0	6.450	6.448	FA	5,303	12,900	01/16/2014	02/03/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	214,826	107.3301	230,760	215,000	214,894	0	17	0	0	3.700	3.710	JD	199	7,955	04/25/2018	06/22/2027
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,042,443	108.2513	2,056,774	1,900,000	1,989,849	0	(25,268)	0	0	3.875	2.407	FA	27,814	73,625	08/03/2015	08/15/2025
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,410,248	94.9870	2,540,902	2,675,000	2,413,571	0	3,323	0	0	2.550	3.062	MN	9,095	34,106	06/03/2021	11/13/2050
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	600,000	108.2601	649,561	600,000	600,000	0	0	0	0	4.250	4.250	MN	3,754	25,500	11/05/2019	11/08/2049
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	598,302	103.4794	620,876	600,000	598,627	0	169	0	0	2.900	2.933	JD	1,450	17,400	12/04/2019	12/01/2029
11135F-BA-8	BROADCOM INC			1,2	2.C FE	845,963	113.9251	968,363	850,000	846,989	0	390	0	0	4.750	4.808	AO	8,524	40,375	03/29/2019	04/15/2029
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	1,653,251	110.0761	1,771,125	1,609,000	1,632,055	0	(5,018)	0	0	4.250	3.870	JD	5,509	68,383	03/04/2019	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	13,244,643	123.1998	16,231,577	13,175,000	13,242,520	0	(1,282)	0	0	4.700	4.664	MS	173,727	619,225	07/24/2019	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	3,756,956	109.7784	4,138,647	3,770,000	3,761,552	0	1,238	0	0	3.900	3.942	JJ	63,713	147,030	01/11/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC		C	1,2	1.G FE	7,486,576	115.3895	8,654,216	7,500,000	7,491,204	0	1,528	0	0	4.850	4.869	MS	92,958	363,750	01/24/2019	03/29/2029
11271L-AF-9	BROOKFIELD FINANCE INC		C	1,2	1.G FE	496,565	105.2753	526,376	500,000	496,660	0	78	0	0	3.500	3.537	MS	4,424	17,597	09/23/2020	03/30/2051
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE LP 5.9				2.B PL	3,000,000	113.8166	3,414,499	3,000,000	3,000,000	0	0	0	0	5.910	5.908	JD	7,388	177,300	12/16/2005	12/16/2025
114259-AP-9	BROOKLYN UNION GAS CO			1,2	2.A FE	5,275,000	116.9330	6,168,216	5,275,000	5,275,000	0	0	0	0	4.504	4.504	MS	73,256	237,586	03/07/2016	03/10/2046
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	59,732	106.5671	63,940	60,000	59,867	0	37	0	0	3.500	3.572	AO	443	2,100	03/22/2018	04/15/2025
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	3,549,190	135.3514	4,060,541	3,000,000	3,485,421	0	(16,466)	0	0	5.400	4.156	JD	13,500	162,000	02/21/2018	06/01/2041
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	8,055,264	134.3097	9,334,521	6,950,000	7,936,237	0	(28,988)	0	0	5.150	4.135	MS	119,308	357,925	09/06/2018	09/01/2043
12189L-AR-2	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	2,128,019	105.2128	2,246,294	2,135,000	2,133,125	0	745	0	0	3.750	3.789	AO	20,016	80,063	03/04/2014	04/01/2024
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	9,625,393	120.6695	11,644,611	9,650,000	9,627,119	0	939	0	0	4.050	4.065	JD	17,370	390,825	02/26/2018	06/15/2048
12189T-AR-5	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	6,912,643	143.5579	7,185,074	5,005,000	6,431,445	0	(135,587)	0	0	7.950	4.007	FA	150,317	397,898	09/25/2018	08/15/2030
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	1,430,768	142.2467	1,623,035	1,141,000	1,390,703	0	(12,157)	0	0	6.200	4.184	FA	26,725	70,742	07/11/2018	08/15/2036
12464*-AA-2	PHILADELPHIA MINT TRUST CERTIFICATES SER				1.D	4,244,533	117.8865	5,003,733	4,244,533	4,245,311	0	(38)	0	0	4.673	4.672	APR	148,772	198,362	01/16/2014	04/01/2036
124765-F*-4	CAE, INC.		C		2.C PL	3,500,000	111.5597	3,904,589	3,500,000	3,500,000	0	0	0	0	4.470	4.470	MS	46,935	156,450	03/13/2019	03/13/2029
124857-AX-1	VIACOMCBS INC			1,2	2.B FE	12,256,213	108.5402	13,513,253	12,450,000	12,311,836	0	19,261	0	0	3.700	3.897	JD	38,388	460,650	12/12/2018	06/01/2028
124900-AB-7	CCL INDUSTRIES INC		C	1,2	2.B FE	7,960,560	104.9660	8,397,283	8,000,000	7,979,795	0	3,919	0	0	3.250	3.308	AO	65,000	260,000	09/15/2016	10/01/2026
124986#-AA-0	SHORELINE SQUARE, LLC 4.31 08-2043				1.E PL	3,885,637	118.5051	4,604,679	3,885,637	3,885,643	0	0	0	0	4.310	4.310	MON	7,443	167,471	06/19/2014	08/15/2043
12504@-AA-2	TERRA FUNDING - WAKE FOREST LLC 4.28 06-				2.C PL	2,876,608	113.7161	3,271,171	2,876,611	2,876,613	0	0	0	0	4.280	4.318	MON	5,472	123,119	02/15/2014	06/15/2042
12510#-AA-2	FAIRFIELD MARRIOTT 4.46 09-2045 - MBS				4.C PL	4,952,444	78.7127	3,898,426	4,952,728	4,952,736	0	0	0	0	4.460	4.502	MON	9,817	221,937	11/24/2014	09/15/2045
12527G-AD-5	CF INDUSTRIES INC			1	2.C FE	236,197	120.6140	331,689	275,000	238,863	0	836	0	0	4.950	6.052	JD	1,134	13,613	03/20/2019	06/01/2043
12532@-AA-8	BURLINGTON NORTHERN & SANTA FE RAILWAY 5				1.C	451,787	102.1837	461,653	451,787	451,792	0	(4)	0	0	5.660	5.659	JJ	11,791	25,571	08/04/2004	01/15/2023
12533#-AA-5	BURLINGTON NORTHERN & SANTA FE RAILWAY 5				1.C	691,511	102.1837	706,612	691,511	691,519	0	(6)	0	0	5.660	5.659	JJ	18,048	39,140	08/04/2004	01/15/2023
12533*-AA-9	BURLINGTON NORTHERN & SANTA FE RAILWAY 5				1.C	444,113	101.7533	451,899	444,113	444,117	0	(4)	0	0	5.660	5.659	JJ	11,591	25,137	10/13/2004	01/15/2023
12533@-AA-7	BURLINGTON NORTHERN & SANTA FE RAILWAY 5				1.C	322,982	101.7533	328,645	322,982	322,985	0	(3)	0	0	5.660	5.659	JJ	8,429	18,281	10/13/2004	01/15/2023
12537#-AA-1	GENERAL ELECTRIC CO 5.65 12-2023 - MBS				2.A	2,205,284	106.3049	2,344,327	2,205,285	2,205,287	0	(1)	0	0	5.650	5.717	MON	7,268	124,598	12/11/2009	12/10/2023
12540@-AA-8	SEMPRA ENERGY - MBS				2.A	7,229,672	117.1347	8,468,458	7,229,673	7,229,683	0	0	0	0	4.700	4.746	MON	19,821	339,794	10/15/2013	07/10/2040
12541W-AA-8	CH ROBINSON WORLDWIDE INC			1,2	2.A FE	745,515	112.7301	845,476	750,000	747,003	0	445	0	0	4.200	4.273	AO	6,650	31,500	04/09/2018	04/15/2028
125523-AG-5	CIGNA CORP			1,2	2.A FE	874,381	109.4115	957,350	875,000	874,664	0	126	0	0	4.125	4.136	MN	4,612	36,094	08/27/2019	11/15/2025
125523-AJ-9	CIGNA CORP			1,2	2.A FE	2,371,151	123.2866	2,928,057	2,375,000	2,371,389	0	135	0	0	4.800	4.813	FA	43,067	114,000	08/27/2019	08/15/2038
125523-BH-2	CIGNA CORP			1,2	2.A FE	926,457	127.8373	1,022,699	800,000	918,313	0	(3,787)	0	0	5.375	4.256	FA	16,244	43,000	07/21/2017	02/15/2042
125523-CF-5	CIGNA CORP			1,2	2.A FE	17,536,746	126.6063	20,041,785	15,830,000	17,453,570	0	(38,417)	0	0	4.800	4.123	JJ	350,371	759,840	07/06/2017	07/15/2046
125523-CK-4	CIGNA CORP			1,2	2.B FE	1,696,821	104.5285	1,776,984	1,700,000	1,696,933	0	64	0	0	3.400	3.410	MS	17,019	57,800	03/04/2020	03/15/2050
12558*-AA-9	XTO ENERGY - MBS				1.C S	11,519,510	115.5646	13,312,467	11,519,507	11,519,512	0	(11)	0	0	4.038	4.072	MON	27,134	465,939	02/03/2016	05/10/2037
12572Q-AH-8	CME GROUP INC			1,2	1.D FE	1,990,820	129.8430	2,596,861	2,000,000	1,991,495	0	276	0	0	4.150	4.177	JD	3,689	83,000	06/14/2018	06/15/2048
12579#-AA-0	CM GROWTH CAPITAL PARTNERS, LP				5.B IF	13,156,616	100.0000	13,156,611	13,156,611	13,156,631	0	(18)	0	0	14.000	13.999	MJSD	5,116	1,690,794	12/30/2021	12/31/2022

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
12584*-AA-7	BROOKFIELD DISTRICT ENERGY 4.611 03-2038				1.E PL	3,052,964	122.8003	3,749,048	3,052,964	3,052,964	0	0	0	0	4.611	4.611	MON	8,212	140,772	08/09/2016	03/10/2038
12598@-AA-9	ROCKWELL COLLINS/UTC - MBS				2.A	10,687,197	108.0652	11,549,138	10,687,197	10,687,209	0	(1)	0	0	4.116	4.151	MON	25,660	439,884	03/01/2018	11/10/2031
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	4,366,890	110.2814	4,962,665	4,500,000	4,408,852	0	12,678	0	0	3.950	4.323	AO	42,956	177,750	06/27/2018	04/04/2028
12644@-AQ-8	CTL TRUST - LOWE'S - MBS				2.A	5,134,577	114.5931	5,883,872	5,134,576	5,134,593	0	(5)	0	0	7.470	7.587	MON	17,047	383,553	07/17/2001	07/15/2026
12644@-CE-3	CTL 2005-5 TRUST - LOWE'S - MBS				2.A	1,106,299	106.7343	1,180,801	1,106,299	1,106,301	0	0	0	0	5.440	5.502	MON	2,675	60,181	04/07/2005	11/15/2025
12644@-CJ-2	CTL 2006-17 TRUST (HOME DEPOT) - MBS				1.F	4,303,384	121.3598	5,222,580	4,303,384	4,303,397	0	(1)	0	0	6.240	6.322	MON	11,935	268,531	09/13/2006	01/15/2032
12644@-CL-7	CTL 2007-2 TRUST (ROBERT WOOD JOHNSON UN				1.E	0	0.0000	0	0	0	0	0	0	0	5.680	0.000	MON	0	0	09/15/2009	06/15/2033
12644@-CN-3	CTL 2007-18 TRUST - CVS - MBS				2.B	4,479,963	116.7869	5,184,316	4,439,123	4,455,860	0	(1,983)	0	0	6.610	6.590	MON	17,117	293,426	06/28/2007	07/10/2029
12647#-AB-6	WALGREEN'S - MBS				2.B	2,856,612	125.4411	3,583,367	2,856,612	2,856,621	0	(1)	0	0	6.280	6.363	MON	7,973	179,395	12/21/2007	10/15/2032
126650-CM-0	CVS HEALTH CORP			1,2	2.B FE	9,796,265	122.4338	11,631,216	9,500,000	9,728,530	0	(12,534)	0	0	4.875	4.625	JJ	207,120	463,125	12/21/2015	07/20/2035
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	990,210	107.8245	1,078,245	1,000,000	995,215	0	1,397	0	0	4.100	4.260	MS	10,933	41,000	03/06/2018	03/25/2025
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	2,238,084	112.3010	2,549,233	2,270,000	2,248,531	0	2,943	0	0	4.300	4.475	MS	26,029	97,610	03/06/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	1,234,976	122.2189	1,539,958	1,260,000	1,238,151	0	921	0	0	4.780	4.937	MS	16,061	60,228	03/06/2018	03/25/2038
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	188,284	106.7159	202,760	190,000	188,642	0	154	0	0	3.250	3.357	FA	2,333	6,175	08/08/2019	08/15/2029
12684@-AA-4	REGULUS SOLAR				1.E PL	4,101,363	112.9109	4,630,887	4,101,363	4,101,391	0	(2)	0	0	4.340	4.340	JAJO	37,578	177,999	11/06/2015	10/15/2034
12690@-AA-6	STATE OF OREGON - MBS				1.C	3,548,092	106.7745	3,788,457	3,548,092	3,548,094	0	0	0	0	3.430	3.455	MON	2,028	121,699	03/11/2016	02/25/2031
12692*-AA-6	HARBOR REGIONAL - MBS				1.F	5,668,514	119.0125	6,746,241	5,668,515	5,668,523	0	0	0	0	4.470	4.512	MON	11,261	253,382	06/21/2016	11/15/2039
12696@-AA-0	PB NUTCLIF MED, LLC 4.0649 12-2041 - MBS				1.F	8,225,677	115.1809	9,198,457	7,986,094	8,184,984	0	(13,742)	0	0	4.065	3.836	MON	14,428	324,573	09/29/2016	12/15/2041
12697#-AA-7	THORTON'S, INC. - MBS				1.F	9,924,927	121.9879	12,107,211	9,924,925	9,924,943	0	(1)	0	0	4.560	4.604	MON	20,115	452,576	12/29/2016	03/15/2042
127055-AK-7	CABOT CORP			1,2	2.B FE	474,283	104.8411	497,995	475,000	474,639	0	77	0	0	3.400	3.418	MS	4,755	16,150	09/06/2016	09/15/2026
12712@-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE				1.F	5,756,752	137.6682	7,694,388	5,589,082	5,751,237	0	(2,255)	0	0	4.960	4.808	MON	8,471	277,218	12/19/2018	04/20/2064
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376				1.B	1,930,470	108.8915	2,102,118	1,930,470	1,930,470	0	0	0	0	3.376	3.376	MON	2,897	65,173	01/13/2020	08/15/2040
12720@-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376				1.B	2,765,886	107.7858	2,981,232	2,765,886	2,765,886	0	0	0	0	3.376	3.376	MON	4,150	93,376	01/13/2020	08/15/2035
12743*-AB-3	Kroger 28 Property Lease Backed Pass Thr				2.B	15,000,000	103.3760	15,506,399	15,000,000	15,000,000	0	0	0	0	3.606	3.606	MON	31,553	273,455	06/08/2021	04/30/2046
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.71 01-2032				2.B PL	3,007,160	115.5296	3,474,161	3,007,161	3,007,237	0	(5)	0	0	5.710	5.710	JJ	79,177	171,709	01/15/2009	01/15/2032
13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY			1	1.D PL	208,796	130.3252	195,488	150,000	205,644	0	(1,763)	0	0	4.321	2.279	FA	2,701	6,482	03/09/2020	08/01/2045
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY			1,2	1.D FE	100,116	117.0661	117,066	100,000	100,134	0	1	0	0	3.650	3.645	MS	1,217	3,650	03/16/2020	09/01/2119
131347-CK-0	CALPINE CORP			1,2	3.A FE	185,038	102.5990	187,756	183,000	183,924	0	(167)	0	0	5.250	5.120	JD	801	10,026	06/21/2018	06/01/2026
133131-AU-6	CAMDEN PROPERTY TRUST			1,2	1.G FE	2,021,234	104.8804	2,123,829	2,025,000	2,024,132	0	409	0	0	4.250	4.272	JJ	39,684	86,063	11/20/2013	01/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,860,581	104.7779	1,964,585	1,875,000	1,870,626	0	1,557	0	0	3.500	3.591	MS	19,323	65,625	09/03/2014	09/15/2024
134429-BF-5	CAMPBELL SOUP CO			1,2	2.C FE	434,024	106.9595	427,838	400,000	421,567	0	(6,809)	0	0	3.950	2.107	MS	4,652	15,800	02/26/2020	03/15/2025
13466*-AA-8	CAMPUSPARC LP 5.138 12-2043				2.B PL	1,933,333	122.3037	2,364,537	1,933,333	1,933,333	0	0	0	0	5.138	5.138	MJSD	25,217	74,501	12/18/2013	12/31/2043
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		C	1	2.C FE	8,808,532	131.8587	9,230,108	7,000,000	8,646,064	0	(69,610)	0	0	6.250	4.230	MS	128,819	437,500	08/02/2019	03/15/2038
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	404,826	104.9130	424,898	405,000	404,967	0	29	0	0	3.800	3.804	AO	3,249	15,390	03/26/2014	04/15/2024
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	1,159,653	123.8362	1,442,691	1,165,000	1,160,842	0	218	0	0	4.800	4.836	MS	16,465	55,920	09/08/2015	09/15/2035
13805Q-A*-3	CANPOTEX LIMITED		C		1.G	3,000,000	105.2775	3,158,325	3,000,000	3,000,000	0	0	0	0	3.610	3.609	JJ	52,044	108,300	01/08/2015	01/08/2025
13805Q-A@-1	CANPOTEX LIMITED		C		1.G	1,000,000	110.6595	1,106,595	1,000,000	1,000,000	0	0	0	0	3.860	3.860	JJ	18,549	38,600	01/08/2015	01/08/2030
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	10,055,390	108.3266	10,995,150	10,150,000	10,095,894	0	9,273	0	0	3.750	3.864	MS	118,417	380,625	05/09/2017	03/09/2027
14040H-BZ-7	CAPITAL ONE FINANCIAL CORP			2	2.A FE	749,955	108.0952	810,714	750,000	750,009	0	38	0	0	4.250	4.250	AO	5,401	31,875	04/26/2018	04/30/2025
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	498,920	105.2491	526,246	500,000	499,535	0	224	0	0	3.900	3.947	JJ	8,233	19,500	01/24/2019	01/29/2024
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	400,972	99.8445	399,378	400,000	400,969	0	(3)	0	0	2.618	2.590	MN	1,716	0	12/14/2021	11/02/2032
14066E-AA-9	CPMRK 2006A 6A - ABS				1.E	18,777,245	103.5350	19,286,745	18,628,229	18,744,093	0	(2,513)	0	0	6.074	6.028	MON	66,003	1,131,479	07/19/2006	05/10/2051
14149Y-BB-3	CARDINAL HEALTH INC			1,2	2.B FE	904,558	113.5816	885,936	780,000	900,832	0	(3,499)	0	0	4.500	3.496	MN	4,485	35,100	12/04/2020	11/15/2044
14149Y-BM-9	CARDINAL HEALTH INC			1,2	2.B FE	4,810,290	113.0567	4,747,249	4,199,000	4,794,646	0	(14,712)	0	0	4.368	3.510	JD	8,152	183,412	12/04/2020	06/15/2047
141781-AU-8	CARGILL INC			1	1.F FE	248,228	130.6331	261,266	200,000	235,685	0	(1,691)	0	0	6.125	4.457	MS	3,607	12,250	05/23/2013	09/15/2036
141781-BR-4	CARGILL INC			1,2	1.F FE	7,316,010	107.2688	7,937,890	7,400,000	7,317,032	0	1,022	0	0	3.125	3.184	MN	23,125	115,625	05/21/2021	05/25/2051
141781-G#-5	CARGILL				1.F	1,482,935	106.0811	1,591,216	1,500,000	1,496,092	0	2,382	0	0	7.280	7.467	JD	303	109,200	07/28/2004	06/30/2023
14314C-AA-3	CARLYLE FINANCE LLC			1,2	2.A FE	1,873,388	135.7555	2,545,415	1,875,000	1,873,315	0	32	0	0	5.650	5.656	MS	31,193	105,938	09/07/2018	09/15/2048
144285-AK-9	CARPENTER TECHNOLOGY CORP			1,2	3.C FE	153,441	102.4800	158,844	155,000	154,773	0	186	0	0	4.450	4.581	MS	2,299	6,898	08/09/2013	03/01/2023
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	69,994	102.2234	71,556	70,000	69,996	0	1	0	0	2.722	2.723	FA	720	1,905	02/13/2020	02/15/2030
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.C FE	1,049,958	106.7132	1,120,488	1,050,000	1,050,037	0	30	0	0	3.577	3.577	AO	8,972	37,559	02/13/2020	04/05/2050
148888@-AA-4	BROOKFIELD - SIDNEY A. MURRAY JR. CATALY				2.C PL	3,886,774	101.7696	3,955,554	3,886,774	3,886,774	0	0	0	0	4.000	4.002	MJSD	39,808	94,449	10/30/2020	11/30/2029
149123-BN-0	CATERPILLAR INC			1	1.F FE	1,663,173	141.3436	1,908,139	1,350,000	1,626,106	0	(13,460)	0	0	6.050	4.168	FA	30,855	81,675	02/20/2019	08/15/2036

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
149123-BS-9	CATERPILLAR INC			1	1.F FE	1,081,240	137.9370	1,379,370	1,000,000	1,069,919	0	(2,119)	0	0	5.200	4.649	MN	4,911	52,000	02/03/2016	05/27/2041
149123-CJ-8	CATERPILLAR INC			1,2	1.F FE	621,132	110.9074	665,444	600,000	620,842	0	(290)	0	0	3.250	3.063	AO	4,442	9,750	05/11/2021	04/09/2050
14916R-AD-6	COMMONSPIRIT HEALTH			1	2.A FE	2,032,925	115.0580	2,410,465	2,095,000	2,041,834	0	1,755	0	0	4.350	4.545	MN	15,189	91,133	01/20/2016	11/01/2042
15135#-BQ-4	CENTENNIAL ENERGY HOLDINGS, INC 4.57 12-				2.B	7,000,000	103.0739	7,215,170	7,000,000	7,000,000	0	0	0	0	4.570	4.568	JD	9,775	319,900	02/20/2013	12/20/2022
15135#-BT-8	CENTENNIAL ENERGY HOLDINGS, INC 4.64 06-				2.B	3,000,000	108.3010	3,249,030	3,000,000	3,000,000	0	0	0	0	4.640	4.639	JD	1,547	139,200	06/27/2013	06/27/2025
151895-C#-4	CENTERPOINT PROPERTIES TRUST				2.C	3,000,000	105.5347	3,166,041	3,000,000	3,000,000	0	0	0	0	3.790	3.790	JJ	53,060	113,700	07/30/2015	07/30/2025
151895-D#-3	CenterPoint Properties Trust				2.C	2,500,000	108.8898	2,722,245	2,500,000	2,500,000	0	0	0	0	4.140	4.140	AO	25,013	103,500	04/04/2018	04/04/2028
15189T-AU-1	CENTERPOINT ENERGY INC			1,2	2.B FE	499,640	104.7874	523,937	500,000	499,849	0	79	0	0	3.850	3.865	FA	8,021	49,256	10/03/2018	02/01/2024
15202@-AE-2	Centerspace				2.B Z	15,000,000	97.7486	14,662,288	15,000,000	15,000,000	0	0	0	0	2.780	2.780	MJSD	151,742	0	09/17/2021	09/17/2034
154051-F@-0	CENTRAL MAINE POWER COMPANY				1.F	2,000,000	103.9442	2,078,883	2,000,000	2,000,000	0	0	0	0	3.150	3.150	JJ	29,050	63,000	01/15/2015	01/15/2025
154051-G*-1	CENTRAL MAINE POWER COMPANY				1.F	3,000,000	116.8617	3,505,851	3,000,000	3,000,000	0	0	0	0	4.070	4.070	JJ	56,302	122,100	01/15/2015	01/15/2045
15722*-AA-3	NATIONAL OILWELL VARCO 4.835 01-2041 - M				2.B	4,465,152	119.4900	5,335,410	4,465,152	4,465,159	0	0	0	0	4.835	4.884	MON	12,594	215,890	03/31/2014	01/10/2041
15722@-AA-1	CGA HUNTSVILLE VA CLINIC LEASE-BACKED PA				1.B	7,141,741	114.8186	8,200,057	7,141,749	7,141,752	0	0	0	0	4.439	4.439	MON	18,493	317,022	02/20/2014	05/10/2035
15724@-AA-9	DISTRICT OF COLUMBIA - MBS				1.B	15,015,542	116.2314	17,452,781	15,015,544	15,015,559	0	(1)	0	0	4.150	4.186	MON	36,350	623,145	03/10/2016	02/10/2036
157507-AC-8	CHALET NAVY PROPERTIES, LP				1.D FE	2,113,098	107.9301	2,063,955	1,912,307	1,942,827	0	(12,469)	0	0	7.540	6.747	MS	42,455	144,228	07/26/2007	03/15/2024
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,430,540	129.0499	2,710,048	2,100,000	2,370,675	0	(13,885)	0	0	6.384	5.043	AO	25,323	134,064	04/19/2017	10/23/2035
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,262,975	112.3305	1,404,131	1,250,000	1,262,468	0	(201)	0	0	4.800	4.735	MS	20,000	60,000	10/24/2019	03/01/2050
16412X-A@-4	CHENIERE CORPUS CHRISTI HOLDINGS SR SECU				2.C FE	3,000,000	103.4034	3,102,103	3,000,000	3,000,000	0	0	0	0	3.925	3.926	JD	59,202	58,875	10/09/2019	12/31/2039
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	100,000	110.6393	110,639	100,000	100,000	0	0	0	0	7.000	6.996	JD	19	7,000	05/04/2017	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	205,070	112.8980	225,796	200,000	203,091	0	(527)	0	0	5.125	4.773	JD	28	10,250	12/28/2017	06/30/2027
16876B-AA-0	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	10,303,140	123.8862	12,202,795	9,850,000	10,261,160	0	(9,798)	0	0	4.115	3.849	JJ	202,664	405,328	07/11/2017	01/01/2047
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS			1,2	1.D FE	250,000	94.7803	236,951	250,000	250,000	0	0	0	0	2.511	2.511	FA	2,372	6,469	07/28/2020	08/15/2050
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION, INC.				1.G	1,333,333	119.0264	1,587,019	1,333,333	1,333,333	0	0	0	0	4.750	4.750	MS	18,648	63,333	01/21/2011	03/15/2041
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC 2.91 9-				1.G	2,897,143	99.5895	2,885,251	2,897,143	2,897,143	0	0	0	0	2.910	2.910	AO	14,285	85,244	10/26/2020	10/30/2050
171340-AL-6	CHURCH & DWIGHT CO INC			1,2	2.A FE	3,633,209	116.7837	4,274,283	3,660,000	3,635,486	0	543	0	0	3.950	3.992	FA	60,238	144,570	07/20/2017	08/01/2047
17252M-A*-1	CINTAS CORPORATION				1.G	5,000,000	103.1755	5,158,777	5,000,000	5,000,000	0	0	0	0	3.730	3.729	AO	39,372	186,500	04/15/2013	04/15/2023
172967-CC-3	CITIGROUP INC				2.B FE	1,700,844	129.1363	1,731,718	1,341,000	1,652,363	0	(20,862)	0	0	6.000	3.575	AO	13,634	80,460	08/09/2019	10/31/2033
172967-GL-9	CITIGROUP INC				2.A FE	2,438,950	102.9200	2,573,001	2,500,000	2,491,016	0	7,484	0	0	3.375	3.694	MS	28,125	84,375	09/21/2015	03/01/2023
172967-HB-0	CITIGROUP INC				2.B FE	324,544	113.1332	345,056	305,000	312,471	0	(1,808)	0	0	5.500	4.769	MS	5,033	16,775	03/12/2014	09/13/2025
172967-LD-1	CITIGROUP INC			1,2,5	2.A FE	328,466	108.4823	357,992	330,000	328,841	0	172	0	0	3.887	3.955	JJ	6,093	12,827	02/01/2019	01/10/2028
172967-LJ-8	CITIGROUP INC			1,2,5	2.A FE	612,696	123.1099	646,327	525,000	611,325	0	(1,371)	0	0	4.281	3.316	AO	4,183	11,238	05/11/2021	04/24/2048
174610-AW-5	CITIZENS FINANCIAL GROUP INC			2	2.B FE	264,722	98.9057	262,100	265,000	264,861	0	17	0	0	2.638	2.644	MS	1,767	6,991	11/30/2015	09/30/2032
17858#-AA-1	PF TRAINING INVESTORS, LLC 5.28 09-2043				2.B	3,970,000	104.1159	4,094,168	3,932,317	3,969,269	0	(731)	0	0	5.280	5.208	MON	9,228	158,027	03/03/2021	09/15/2043
184496-AN-7	CLEAN HARBORS INC			1,2	3.C FE	25,000	103.0000	25,750	25,000	25,000	0	0	0	0	4.875	4.874	JJ	562	1,219	06/18/2019	07/15/2027
18469#-AB-8	CLEARBRIDGE ENERGY MIDSTREAM OPPORTUNITY				1.A FE	409,764	105.5655	432,569	409,764	409,764	0	0	0	0	4.510	4.509	AO	3,901	18,480	10/15/2013	10/15/2023
18469Z-A#-8	CLEARBRIDGE MLP & MIDSTREAM FUND INC 4.0				1.A FE	908,472	101.6947	923,868	908,472	908,472	0	0	0	0	4.060	4.058	JJ	17,315	37,867	07/12/2012	07/12/2022
18469P-A@-9	CLEARBRIDGE ENERGY MIDSTREAM OPPORTUNITY				1.A FE	836,425	103.0639	862,053	836,425	836,425	0	0	0	0	3.870	3.869	FA	12,948	32,370	02/07/2013	02/07/2023
18469Q-A#-5	CLEARBRIDGE MLP & MIDSTREAM TOTAL RETURN				1.A FE	960,444	107.3057	1,030,611	960,444	960,444	0	0	0	0	4.080	4.079	MS	10,123	41,626	03/28/2013	03/28/2025
18469Q-A@-7	CLEARBRIDGE MLP & MIDSTREAM TOTAL RETURN				1.A FE	827,901	103.4387	856,370	827,901	827,901	0	0	0	0	3.930	3.929	MS	8,405	34,501	03/28/2013	03/28/2023
191216-CQ-1	COCA-COLA CO			1	1.E FE	2,359,753	127.2994	3,023,360	2,375,000	2,360,219	0	268	0	0	4.200	4.238	MS	26,600	99,750	03/20/2020	03/25/2050
191216-DL-1	COCA-COLA CO			1	1.E FE	626,886	106.2590	690,683	650,000	627,205	0	319	0	0	3.000	3.185	MS	6,283	9,750	05/11/2021	03/05/2051
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	74,962	105.4226	79,067	75,000	74,967	0	3	0	0	3.250	3.256	MN	311	2,438	05/06/2020	05/15/2030
195869-AG-7	COLONIAL PIPELINE CO			1	1.G FE	5,177,464	140.7008	5,325,525	3,785,000	4,934,837	0	(88,866)	0	0	7.630	3.999	MN	24,869	288,796	02/27/2019	04/15/2032
195869-AQ-5	COLONIAL PIPELINE CO			1,2	1.G FE	1,976,520	118.0709	2,361,419	2,000,000	1,978,304	0	532	0	0	4.250	4.319	AO	17,944	85,000	03/27/2018	04/15/2048
196801-A@-3	Colorcon, Inc.				2.C	5,000,000	105.2804	5,264,018	5,000,000	5,000,000	0	0	0	0	3.990	3.990	MS	54,863	199,500	09/22/2014	09/22/2024
19828J-AA-6	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1	2.C FE	649,084	108.4591	704,984	650,000	649,687	0	113	0	0	4.150	4.166	AO	6,744	26,975	03/09/2015	04/01/2025
20030N-AY-7	COMCAST CORP			1	1.G FE	1,046,127	150.2840	1,202,272	800,000	997,850	0	(7,311)	0	0	6.550	4.490	JJ	26,200	52,400	03/04/2015	07/01/2039
20030N-BG-5	COMCAST CORP			1	1.G FE	1,022,870	120.1606	1,201,606	1,000,000	1,020,337	0	(538)	0	0	4.500	4.351	JJ	20,750	45,000	01/24/2017	01/15/2043
20030N-BH-3	COMCAST CORP			1	1.G FE	4,958,050	117.1877	5,859,383	5,000,000	4,972,546	0	1,943	0	0	4.250	4.313	JJ	97,986	212,500	01/08/2013	01/15/2033
20030N-CT-6	COMCAST CORP			1,2	1.G FE	499,750	113.6136	568,068	500,000	499,840	0	42	0	0	4.150	4.155	AO	4,381	20,750	10/02/2018	10/15/2028
20030N-CY-5	COMCAST CORP			1,2	1.G FE	1,591,970	105.7827	1,687,234	1,595,000	1,592,219	0	127	0	0	3.250	3.263	MN	8,640	51,838	10/29/2019	11/01/2039
20030N-CZ-2	COMCAST CORP			1,2	1.G FE	1,247,013	107.1793	1,339,741	1,250,000	1,247,139	0	85	0	0	3.450	3.463	FA	17,969	43,125	10/29/2019	02/01/2050
20030N-DN-8	COMCAST CORP			1,2	1.G FE	146,364	94.5035	141,755	150,000	146,690	0	326	0	0	1.500	1.763	FA	850	2,188	01/06/2021	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-DP-3	COMCAST CORP			1,2	1.G FE	1,278,045	89.9222	1,348,833	1,500,000	1,281,207	0	3,162	0	0	2.450	3.201	FA	13,883	18,375	03/30/2021	08/15/2052
200340-AQ-0	COMERICA INC				2.B FE	2,993,400	107.9480	3,238,440	3,000,000	2,997,147	0	577	0	0	3.800	3.823	JJ	50,350	114,000	07/17/2014	07/22/2026
201723-AK-9	COMMERCIAL METALS CO			1,2	3.A FE	144,375	103.0000	154,500	150,000	148,887	0	781	0	0	4.875	5.445	MN	934	7,313	04/13/2015	05/15/2023
201723-AL-7	COMMERCIAL METALS CO			1,2	3.A FE	150,344	104.0000	156,000	150,000	150,200	0	(27)	0	0	5.375	5.346	JJ	3,718	8,063	06/29/2017	07/15/2027
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		C	2	2.A FE	3,725,184	104.6474	3,871,954	3,700,000	3,720,154	0	(2,212)	0	0	3.610	3.528	MS	40,442	133,570	09/06/2019	09/12/2034
202795-JK-7	COMMONWEALTH EDISON CO			1,2	1.F FE	368,158	105.4883	348,111	330,000	362,723	0	(5,435)	0	0	2.950	1.047	FA	3,678	9,735	01/27/2021	08/15/2027
20274O-JZ-3	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	4,462,785	112.3095	5,053,926	4,500,000	4,474,862	0	3,628	0	0	3.900	4.003	MS	51,188	175,500	06/27/2018	03/16/2028
20338Q-AD-5	COMMSCOPE INC			1,2	4.B FE	100,813	103.0000	103,000	100,000	100,491	0	(102)	0	0	6.000	5.865	MS	2,000	6,000	02/15/2019	03/01/2026
20369E-AA-0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	110,000	108.0845	118,893	110,000	110,000	0	0	0	0	4.237	4.236	MN	777	4,661	06/04/2015	05/01/2025
20402C-AA-3	COMMUNITY PRESERVATION CORP			1,2	1.D FE	600,000	103.4216	620,530	600,000	600,000	0	0	0	0	2.867	2.867	FA	7,168	17,202	01/29/2020	02/01/2030
20453K-AA-3	BBVA USA			2	1.G FE	473,830	107.3565	536,782	500,000	488,502	0	3,224	0	0	3.875	4.641	AO	4,359	19,375	12/28/2016	04/10/2025
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	5,863,323	126.8387	6,760,503	5,330,000	5,816,714	0	(19,874)	0	0	5.300	4.503	MN	47,082	282,490	07/22/2019	11/01/2038
207651-E@-5	CONNECTICUT NATURAL GAS CORPORATION				1.F	4,000,000	112.3562	4,494,246	4,000,000	4,000,000	0	0	0	0	4.300	4.299	AO	31,533	172,000	10/25/2013	10/25/2028
207651-F*-6	CONNECTICUT NATURAL GAS CORPORATION				1.G	5,000,000	127.2844	6,364,222	5,000,000	5,000,000	0	0	0	0	4.520	4.520	JJ	104,211	226,000	01/15/2019	01/15/2049
208251-AE-8	CONOCOPHILLIPS CO			1	1.G FE	1,931,216	131.6707	1,957,943	1,487,000	1,781,682	0	(34,686)	0	0	6.950	3.804	AO	21,818	103,347	10/17/2017	04/15/2029
20825C-AF-1	CONOCOPHILLIPS			1	1.G FE	1,682,753	130.7636	1,961,454	1,500,000	1,633,103	0	(9,155)	0	0	5.900	4.834	AO	18,683	88,500	11/24/2015	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS			1	1.G FE	4,532,955	145.5971	5,095,897	3,500,000	4,385,086	0	(34,107)	0	0	6.500	4.382	FA	94,792	227,500	04/19/2017	02/01/2039
20826F-AG-1	CONOCOPHILLIPS CO			1,2	1.G FE	2,957,310	104.9440	3,148,319	3,000,000	2,983,468	0	4,680	0	0	3.350	3.525	MN	12,842	100,500	10/29/2015	05/15/2025
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	4,777,872	122.7991	5,894,359	4,800,000	4,778,581	0	296	0	0	4.500	4.525	MN	27,600	216,000	05/07/2018	05/15/2058
21017#-AA-1	CONSOLIDATED TERMINALS LLC		C		2.C PL	3,000,000	105.8175	3,174,524	3,000,000	3,000,000	0	0	0	0	4.820	4.818	JD	7,632	144,600	12/12/2013	12/12/2023
21036P-BF-4	CONSTELLATION BRANDS INC			1,2	2.C FE	59,881	102.7265	61,636	60,000	59,898	0	11	0	0	2.875	2.898	MN	288	1,725	04/23/2020	05/01/2030
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	2,188,226	109.6220	2,461,013	2,245,000	2,189,936	0	1,038	0	0	3.750	3.893	MN	14,031	84,188	05/11/2020	05/01/2050
210518-DH-6	CONSUMERS ENERGY CO			1,2	1.F FE	607,787	112.4345	646,498	575,000	607,383	0	(403)	0	0	3.500	3.201	FA	8,385	10,063	05/12/2021	08/01/2051
210518-G*-1	CONSUMERS ENERGY COMPANY				1.E	6,000,000	115.1173	6,907,040	6,000,000	6,000,000	0	0	0	0	4.010	4.010	AO	60,150	240,600	10/01/2018	10/01/2038
21685W-CJ-4	COOPERATIEVE RABOBANK UA		C		1.D FE	3,937,040	140.5830	5,623,318	4,000,000	3,949,230	0	1,462	0	0	5.250	5.356	MN	21,583	210,000	05/17/2011	05/24/2041
21685W-DF-1	COOPERATIEVE RABOBANK UA		C		2.A FE	499,345	102.6473	513,237	500,000	499,946	0	87	0	0	3.950	3.963	MN	2,853	19,750	11/02/2012	11/09/2022
219350-BF-1	CORNING INC			1,2	2.A FE	19,047,774	119.3564	21,722,862	18,200,000	19,036,219	0	(11,462)	0	0	4.375	4.115	MN	101,743	796,250	01/04/2021	11/15/2057
21987B-BD-9	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	1,717,307	93.5479	1,613,701	1,725,000	1,717,533	0	216	0	0	3.150	3.173	JJ	25,056	31,848	12/07/2020	01/15/2051
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP			1,2	2.C FE	348,341	97.8034	342,312	350,000	348,356	0	15	0	0	2.900	2.947	JD	1,241	0	11/02/2021	12/01/2033
220062-AA-1	CORPORATION OF GONZAGA UNIVERSITY			1	1.F FE	1,000,000	112.1698	1,121,698	1,000,000	1,000,000	0	0	0	0	4.158	4.158	AO	10,395	41,580	10/14/2016	04/01/2046
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC 5.30 07				2.B IF	5,933,306	96.4502	5,722,683	5,933,306	5,933,306	0	0	0	0	5.300	5.300	JJ	157,233	314,465	05/14/2015	07/01/2050
222678-A*-5	COURT STREET ASSOCIATES, LP 3.20 04-2030				1.B	10,458,023	105.2192	11,003,848	10,458,023	10,458,032	0	1	0	0	3.200	3.200	MON	14,874	336,061	02/18/2015	04/15/2030
224044-CP-0	COX COMMUNICATIONS INC			1,2	2.B FE	9,943,500	105.1150	10,511,505	10,000,000	9,944,237	0	737	0	0	3.600	3.631	JD	16,000	193,000	05/18/2021	06/15/2051
224399-AR-6	CRANE CO			1,2	2.B FE	1,074,914	105.3996	1,133,045	1,075,000	1,075,024	0	53	0	0	4.450	4.449	JD	2,126	47,838	12/10/2013	12/15/2023
224399-AT-2	CRANE CO			1,2	2.B FE	1,986,240	111.0042	2,220,084	2,000,000	1,987,392	0	305	0	0	4.200	4.240	MS	24,733	84,000	02/08/2018	03/15/2048
225313-AK-1	CREDIT AGRICOLE SA		C	2	2.A FE	4,049,776	106.6399	4,345,574	4,075,000	4,043,080	0	2,893	0	0	4.000	4.089	JJ	77,425	163,000	01/03/2018	01/10/2033
225388-AA-9	LEGG MASON MORTGAGE CAPITAL TRUST - 2005				1.F	12,624,430	115.4777	14,578,399	12,624,430	12,624,443	0	(2)	0	0	5.610	5.676	MON	51,150	708,231	08/24/2005	02/05/2027
225401-AG-3	CREDIT SUISSE GROUP AG		C	1,2,5	2.A FE	2,501,668	104.0562	2,601,405	2,500,000	2,499,161	0	370	0	0	4.207	4.224	JD	5,551	105,175	06/07/2018	06/12/2024
225401-AP-3	CREDIT SUISSE GROUP AG		C	1,2,5	2.A FE	250,000	110.3906	275,976	250,000	250,000	0	0	0	0	4.194	4.194	AO	2,621	10,485	03/27/2020	04/01/2031
225433-AR-2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	262,639	110.2310	275,578	250,000	256,332	0	(1,331)	0	0	4.550	3.903	AO	2,307	11,375	11/16/2016	04/17/2026
225460-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	2,983,080	106.0637	3,181,910	3,000,000	2,994,873	0	1,836	0	0	3.625	3.692	MS	33,833	108,750	09/04/2014	09/09/2024
225740-AA-7	Crescent Direct Lending Fund III Note Fe				2.B PL	2,494,850	100.0000	2,494,820	2,494,820	2,494,861	0	11	0	0	5.000	5.000	MJSD	34,652	3,296	12/31/2021	01/29/2031
22576C-D@-7	CRESCENT POINT ENERGY CORP		C		3.B	2,000,000	101.1167	2,022,334	2,000,000	2,000,000	0	0	0	0	4.000	3.998	MN	8,667	80,000	05/22/2012	05/22/2022
22576C-E#-4	CRESCENT POINT ENERGY CORP		C		3.B	2,000,000	103.1583	2,063,167	2,000,000	2,000,000	0	0	0	0	3.780	3.779	JD	3,990	75,600	06/12/2013	06/12/2023
22576C-G*-6	CRESCENT POINT ENERGY CORP		C		3.B	4,000,000	106.2167	4,248,669	4,000,000	4,000,000	0	0	0	0	4.080	4.079	AO	31,280	163,200	04/22/2015	04/22/2025
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	2,332,675	107.4963	2,687,408	2,500,000	2,388,888	0	16,972	0	0	3.650	4.549	MS	30,417	91,250	06/27/2018	09/01/2027
22944@-AB-7	CTL-2008-3 YALE NEW HAVEN HOSPITAL - MBS				1.D	2,813,931	126.0379	3,546,621	2,813,931	2,813,941	0	(1)	0	0	6.790	6.887	MON	8,492	191,065	07/23/2008	01/15/2030
22944@-AC-5	CTL-2008 YALE NEW HAVEN HOSPITAL - MBS				1.D	6,027,034	130.0454	7,837,879	6,027,034	6,027,056	0	(2)	0	0	6.980	7.082	MON	18,697	420,687	07/23/2008	01/15/2030
22946@-AA-7	CTL 2010-6 LOWE'S TUCSON, ARIZONA - MBS				2.A	1,361,687	109.2929	1,488,227	1,361,687	1,361,690	0	(1)	0	0	5.700	5.768	MON	3,450	77,616	04/16/2010	10/15/2026
22948@-AA-5	CTL 2010-12 TRUST METHODIST HOSPITAL OF				1.D	2,136,780	117.1356	2,502,930	2,136,779	2,136,785	0	(1)	0	0	5.680	5.748	MON	5,394	121,369	09/15/2010	10/15/2030
22956*-AA-6	M&T BANK, N.A. - MBS				1.G	1,550,359	108.9670	1,689,380	1,550,359	1,550,361	0	0	0	0	4.130	4.166	MON	2,846	64,030	02/27/2013	05/15/2030
22958*-AA-4	HOME DEPOT CTL 3.89 01-2039 - MBS				1.F	2,056,670	112.1424	2,306,398	2,056,670	2,056,672	0	0	0	0	3.890	3.922	MON	3,556	80,004	05/13/2013	01/15/2039
22958*-AB-2	HOME DEPOT CTL 5.19 01-2039 - MBS				1.F	1,000,000	130.7467	1,307,467	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MON	2,307	51,900	05/13/2013	01/15/2039

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
22960#-AA-6	FAIRFAX COUNTY BOARD OF EDUCATION - MBS				1.B	3,926,986	114.0047	4,476,949	3,926,986	3,926,993	0	(1)	0	0	4.570	4.614	MON	7,976	181,113	12/06/2013	11/15/2032
22960*-AA-0	OCHSNER CLINIC FOUNDATION 5.26 12-2028 -				1.G	5,078,163	111.8659	5,680,730	5,078,162	5,078,172	0	(1)	0	0	5.260	5.318	MON	11,872	267,111	12/30/2013	12/15/2028
22960@-AA-8	TEXAS A&M - MBS				1.B	5,825,687	116.0486	6,760,628	5,825,687	5,825,696	0	(1)	0	0	4.615	4.660	MON	11,949	268,855	12/15/2014	12/15/2034
22963@-AA-5	CTL 2014-03 (TEXAS A&M) TRUST - MBS				1.B	1,760,859	115.0093	2,025,152	1,760,860	1,760,862	0	0	0	0	4.470	4.512	MON	3,498	78,710	03/16/2015	11/15/2034
22966@-AA-2	UNIVERSITY OF DAYTON LEASE 3.98 12-2026				1.F	8,245,501	106.8183	8,577,529	8,030,018	8,128,678	0	(15,767)	0	0	3.980	3.609	MON	39,337	324,552	12/17/2014	12/17/2026
22966R-AD-8	CUBESMART LP			1,2	2.B FE	1,202,916	104.9840	1,364,792	1,300,000	1,242,776	0	10,979	0	0	3.125	4.174	MS	13,542	40,625	02/20/2018	09/01/2026
22966R-AG-1	CUBESMART LP			1,2	2.B FE	926,342	96.4332	901,651	935,000	927,271	0	758	0	0	2.000	2.100	FA	7,064	16,051	09/29/2020	02/15/2031
22967*-AA-3	STATE OF MICHIGAN - MBS				1.B	3,499,625	115.4938	3,924,125	3,397,693	3,465,824	0	(4,738)	0	0	4.608	4.310	MON	6,958	156,565	10/31/2014	10/15/2034
22967@-AA-1	CTL 2014-4 TRUST (FEDERAL EXPRESS, SALT				2.B	6,080,257	109.3645	6,649,644	6,080,257	6,080,264	0	0	0	0	3.900	3.932	MON	10,539	237,130	03/18/2015	01/15/2040
22969@-AA-9	MISSION HEALTH, TKC MEDICAL PARK, LLC 3.				1.D YE	3,522,541	110.3881	3,783,178	3,427,161	3,491,096	0	(4,764)	0	0	3.820	3.543	MON	5,819	130,918	04/10/2015	04/15/2034
22970*-AA-8	TRT LEASECO, LLCF (BURLINGTON NORTHERN S				1.G S	4,434,258	114.4018	5,072,870	4,434,258	4,434,258	0	0	0	0	4.070	4.105	MON	8,021	180,474	03/12/2015	05/15/2034
22970@-AA-6	CONAGRA FOODS-CRIC CAG OMAHA 9 LLC 5.07				2.C	4,816,538	122.0098	5,876,649	4,816,539	4,810,055	0	(7,027)	0	0	5.070	5.167	MON	678	245,287	08/31/2015	06/30/2037
22975#-AA-9	HOSPITAL SISTERS HEALTH SYSTEMS - MBS				1.E	5,426,572	117.5065	6,376,574	5,426,572	5,426,577	0	(40)	0	0	4.270	4.308	MON	23,230	206,381	04/04/2016	09/25/2042
22975*-AA-3	SETZER PROPERTIES BLUEGRASS IV, LLC SR S				1.F	5,273,938	114.5102	5,865,060	5,121,869	5,250,268	0	(4,383)	0	0	3.870	3.658	MON	7,158	198,216	05/11/2016	04/18/2046
22976#-AA-8	DOW CHEMICAL 4.01 10-2036 - MBS				2.B	7,105,484	109.6759	7,793,002	7,105,484	7,105,493	0	(1)	0	0	4.010	4.044	MON	12,664	284,930	07/15/2016	10/15/2036
22976@-AA-0	EMORY UNIV AND GEORGIA TECH SERIES E 3.5				1.C	6,416,410	111.2536	7,138,487	6,416,410	6,416,417	0	0	0	0	3.583	3.610	MON	10,218	229,900	08/02/2016	06/15/2045
22976@-AB-8	EMORY UNIV AND GEORGIA TECH SERIES G 3.5				1.B	6,416,410	111.2536	7,138,487	6,416,410	6,416,417	0	0	0	0	3.583	3.610	MON	10,218	229,900	08/02/2016	06/15/2045
22979#-AA-5	NYU - MBS				1.C PL	13,000,000	125.0163	16,252,119	13,000,000	13,000,000	0	0	0	0	4.610	4.654	MON	26,636	599,297	01/19/2017	10/15/2045
22981#-AA-1	EL CAMINO HOSPITAL - MBS				1.E	2,459,692	113.1874	2,669,022	2,358,056	2,433,782	0	(6,758)	0	0	4.550	3.989	MON	4,172	107,406	06/29/2017	08/15/2032
22984*-AA-2	NORTH SHORE LONG ISLAND JEWISH HOSPITAL				1.G	4,962,395	118.6392	5,887,345	4,962,395	4,962,402	0	0	0	0	4.290	4.328	MON	9,462	212,886	05/28/2015	04/15/2045
231021-AJ-5	CUMMINS INC			1	1.E FE	6,132,480	128.4170	5,907,183	4,600,000	5,476,663	0	(125,778)	0	0	7.125	3.639	MS	109,250	327,750	07/11/2016	03/01/2028
231021-AQ-9	CUMMINS INC			1,2	1.E FE	1,302,013	132.7954	1,659,943	1,250,000	1,295,525	0	(1,190)	0	0	4.875	4.604	AO	15,234	60,938	12/23/2015	10/01/2043
231021-AS-5	CUMMINS INC			1,2	1.F FE	625,653	92.5021	647,515	700,000	626,667	0	1,014	0	0	2.600	3.158	MS	6,067	9,100	05/11/2021	09/01/2050
23108#-AA-7	CUNA Mutual Insurance Society				1.D FE	5,727,273	127.6397	7,310,276	5,727,273	5,727,273	0	0	0	0	8.500	8.499	JJ	204,193	486,818	07/08/2010	07/08/2030
23156#-AA-8	CTL CEDAR CROSSING TX - NATIONAL OILWELL				2.C	9,114,740	115.7346	10,548,910	9,114,740	9,115,625	0	(301)	0	0	5.760	5.859	MON	1,458	525,009	06/25/2010	04/30/2031
23204G-AC-4	CUSTOMERS BANCORP INC			2	2.B FE	263,406	101.0270	266,711	264,000	263,941	0	132	0	0	3.950	3.996	JD	29	10,428	06/28/2017	06/30/2022
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.				1.F PL	4,531,205	100.0000	4,531,205	4,531,205	4,531,223	0	18	0	0	6.000	5.974	MJSD	65,158	453,275	11/12/2021	04/15/2028
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.				2.B PL	352,427	100.0000	352,427	352,427	352,428	0	1	0	0	6.000	5.974	MJSD	5,171	14,513	11/12/2021	04/15/2028
23280G-A#-6	CYPRESS SEMICONDUCTOR SERIES C 3.1 06-20		C		2.C FE	2,000,000	102.4486	2,048,972	2,000,000	2,000,000	0	0	0	0	3.100	3.100	JD	2,583	31,000	06/16/2021	06/16/2031
23280G-B*-9	CYPRESS SEMICONDUCTOR SERIES D 3.27 06-2		C		2.C FE	5,000,000	103.4690	5,173,452	5,000,000	5,000,000	0	0	0	0	3.270	3.270	JD	6,813	81,750	06/16/2021	06/16/2033
23291K-AK-1	DH EUROPE FINANCE II SARL		C	1,2	2.A FE	1,246,950	107.5556	1,344,445	1,250,000	1,247,175	0	105	0	0	3.400	3.413	MN	5,431	42,500	10/29/2019	11/15/2049
23317*-AA-8	DULLES DISCOVERY IV 3.721 JUL-2029				1.B	1,143,824	107.0192	1,224,111	1,143,824	1,143,824	0	0	0	0	3.721	3.703	MON	3,547	42,562	08/01/2014	07/15/2029
23317*-AC-4	Dulles Discovery IV				1.B	1,736,533	108.0130	1,875,680	1,736,532	1,736,533	0	0	0	0	3.550	3.550	MON	4,452	61,647	08/06/2018	09/05/2033
23317*-AD-2	DULLES DISCOVERY IV				1.B	3,250,916	132.4053	4,304,387	3,250,916	3,250,916	0	0	0	0	5.680	5.680	MON	13,336	184,652	08/06/2018	09/05/2033
23357*-AD-3	DTE GAS COMPANY				1.F	5,000,000	121.4158	6,070,791	5,000,000	5,000,000	0	0	0	0	4.350	4.350	JD	9,667	217,500	12/16/2014	12/15/2044
23383S-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC				1.G FE	4,569,983	148.8386	4,608,043	3,096,000	4,198,963	0	(100,467)	0	0	8.500	3.806	JJ	119,153	263,160	08/22/2018	01/18/2031
23385I-CB-8	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,493,115	106.5715	1,598,573	1,500,000	1,497,265	0	727	0	0	3.500	3.555	FA	21,583	52,500	07/28/2015	08/03/2025
23386#-AL-6	DAIRY FARMERS OF AMERICA, INC.				2.B	2,000,000	106.3409	2,126,819	2,000,000	2,000,000	0	0	0	0	3.790	3.789	JJ	36,847	75,800	01/06/2015	01/06/2027
23386#-AU-6	Dairy Farmers of America, Inc.				2.B FE	3,000,000	117.0230	3,510,691	3,000,000	3,000,000	0	0	0	0	4.930	4.929	JJ	71,896	147,900	01/03/2019	01/03/2031
23386#-AW-2	Dairy Farmers of America, Inc.				2.B FE	2,000,000	126.1222	2,522,444	2,000,000	2,000,000	0	0	0	0	5.230	5.229	JJ	50,847	104,600	01/03/2019	01/03/2039
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.42 03-2043				1.G	1,416,667	108.2616	1,533,706	1,416,667	1,416,668	0	0	0	0	3.420	3.420	MJSD	135	48,450	03/12/2013	03/30/2043
235851-AV-4	DANAHER CORP			1,2	2.A FE	1,484,550	95.7104	1,435,656	1,500,000	1,484,973	0	343	0	0	2.600	2.650	AO	9,750	38,458	09/29/2020	10/01/2050
237194-AM-7	DARDEN RESTAURANTS INC			1,2	2.B FE	246,888	115.9952	255,189	220,000	246,328	0	(560)	0	0	4.550	3.814	FA	3,782	10,010	01/19/2021	02/15/2048
23745Q-AA-2	DARTMOUTH-HITCHCOCK HEALTH			1,2	1.F FE	200,000	118.8856	237,771	200,000	200,000	0	0	0	0	4.178	4.178	FA	3,482	8,356	02/07/2018	08/01/2048
238791-AB-3	DAVINCIRE HOLDINGS LTD		C	1	2.B FE	6,404,239	101.4692	6,559,984	6,465,000	6,440,127	0	6,748	0	0	4.750	4.875	MN	51,181	307,088	12/06/2016	05/01/2025
24023M-AA-2	DBS GROUP HOLDINGS LTD		C	2	1.F FE	700,000	105.5714	739,000	700,000	700,000	0	0	0	0	4.520	4.520	JD	1,758	31,640	06/04/2018	12/11/2028
244199-BK-0	DEERE & CO			1,2	1.F FE	621,863	118.5521	652,037	550,000	620,848	0	(1,015)	0	0	3.750	3.058	AO	4,354	10,313	05/11/2021	04/15/2050
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2.B FE	285,877	105.4975	301,723	286,000	286,012	0	75	0	0	5.450	5.453	JD	693	71,993	05/17/2016	06/15/2023
24703T-AG-1	DELL INTERNATIONAL LLC			1,2	2.B FE	398,858	117.3212	387,160	330,000	391,956	0	(6,902)	0	0	5.300	2.535	AO	4,373	17,490	01/22/2021	10/01/2029
247150-AA-2	DELOITTE LLP 6.73 08-2023				1.F	1,090,909	108.6252	1,185,003	1,090,909	1,090,909	0	0	0	0	6.730	6.729	FA	26,716	73,418	08/20/2008	08/20/2023
247150-AU-8	DELOITTE LLP 3.56 05-2030				1.F	4,000,000	108.6839	4,347,355	4,000,000	4,000,000	0	0	0	0	3.560	3.560	MN	21,360	142,400	04/22/2020	05/07/2030
24833*-AA-1	DENISON PHARMACEUTICALS, LLC 13.00 03-20				5.B GI	952,603	100.0000	952,603	952,603	952,603	0	0	0	0	13.000	12.995	MJSD	31,146	94,190	09/30/2014	03/31/2022
250847-G@-3	DETROIT EDISON COMPANY				1.E	5,000,000	146.9726	7,348,628	5,000,000	5,000,000	0	0	0	0	6.470	6.469	MS	95,253	323,500	12/18/2007	03/15/2038

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
250847-H@-2	THE DETROIT EDISON COMPANY				1.E	1,000,000	110.5418	1,105,419	1,000,000	1,000,000	0	0	0	0	4.460	4.460	MS	14,867	44,600	09/01/2011	09/01/2026
25087*-AH-6	DETROIT INTERNATIONAL BRIDGE CO 5.34 11-				2.A PL	2,154,026	103.9762	2,239,673	2,154,025	2,154,026	0	0	0	0	5.340	5.340	MON	9,266	115,025	11/07/2013	11/02/2023
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2.B FE	664,754	124.8643	811,618	650,000	662,227	0	(350)	0	0	4.875	4.729	MS	10,122	31,688	09/15/2015	03/06/2042
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	8,988,750	107.1926	9,647,335	9,000,000	8,993,970	0	1,187	0	0	3.600	3.615	JJ	145,800	324,000	01/09/2017	01/19/2027
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	2,994,690	108.3317	3,249,952	3,000,000	2,996,023	0	522	0	0	3.600	3.620	JJ	54,000	108,000	06/10/2019	07/01/2029
254010-AD-3	DIGNITY HEALTH			1	2.A FE	150,000	105.8655	158,798	150,000	150,000	0	0	0	0	3.812	3.811	MN	953	5,718	10/07/2014	11/01/2024
254687-DP-8	WALT DISNEY CO				2.A FE	1,049,316	131.2887	1,299,758	990,000	1,037,492	0	(5,859)	0	0	7.300	6.365	AO	12,246	72,270	11/20/2019	04/30/2028
254687-FY-7	WALT DISNEY CO			1,2	1.G FE	999,000	109.8119	1,098,119	1,000,000	999,095	0	73	0	0	3.500	3.507	MN	4,667	35,000	05/11/2020	05/13/2040
254687-FZ-4	WALT DISNEY CO			1,2	1.G FE	606,890	113.5162	652,718	575,000	606,490	0	(400)	0	0	3.600	3.302	JJ	9,660	10,350	05/11/2021	01/13/2051
25468P-BW-5	TWDC ENTERPRISES 18 CORP				2.A FE	251,162	141.2389	282,478	200,000	231,308	0	(2,322)	0	0	7.000	5.015	MS	4,667	14,000	06/21/2011	03/01/2032
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,749,250	119.5784	2,092,622	1,750,000	1,749,383	0	56	0	0	5.000	5.003	MS	24,549	87,500	09/12/2017	09/20/2037
25484*-AE-2	DISTRICT COOLING ST. PAUL, INC.				1.G FE	3,030,400	114.5664	3,471,820	3,030,400	3,030,400	0	0	0	0	4.690	4.690	AO	35,531	142,126	10/21/2013	10/01/2033
260543-BJ-1	DOW CHEMICAL CO				2.B FE	2,036,900	134.6536	2,019,805	1,500,000	1,866,948	0	(39,686)	0	0	7.375	3.742	MN	18,438	110,625	07/19/2017	11/01/2029
260543-CE-1	DOW CHEMICAL CO			1,2	2.B FE	703,349	128.1634	833,062	650,000	694,531	0	(1,342)	0	0	5.250	4.707	MN	4,360	34,125	09/04/2014	11/15/2041
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	3,990,554	116.7273	4,132,147	3,540,000	3,892,726	0	(46,941)	0	0	4.800	3.132	MN	14,632	169,920	11/28/2018	11/30/2028
260543-DD-2	DOW CHEMICAL CO			1,2	2.B FE	248,141	108.6923	271,731	250,000	248,231	0	66	0	0	3.600	3.640	MN	1,150	10,975	08/17/2020	11/15/2050
26067*-AA-3	DOW (MIDLAND, MI) CTL PASS-THROUGH TRUST				2.B	6,160,025	116.0732	7,118,105	6,132,429	6,150,453	0	(1,294)	0	0	5.180	5.184	MON	14,118	317,659	12/11/2013	03/15/2034
26078J-AB-6	DUPONT DE NEMOURS INC			1,2	2.A FE	4,250,000	105.7584	4,494,733	4,250,000	4,250,000	0	0	0	0	4.205	4.203	MN	22,835	178,713	11/14/2018	11/15/2023
26136*-AA-0	DOYON UTILITIES, LLC				2.B	5,000,000	104.8021	5,240,106	5,000,000	5,000,000	0	0	0	0	3.480	3.479	JD	14,500	174,000	06/01/2016	06/01/2026
26136*-AB-8	DOYON UTILITIES, LLC				2.B	3,000,000	111.2530	3,337,590	3,000,000	3,000,000	0	0	0	0	4.050	4.050	JD	10,125	121,500	06/01/2016	06/01/2036
26138E-AX-7	KEURIG DR PEPPER INC			1,2	2.B FE	7,996,480	107.0270	8,562,158	8,000,000	7,998,080	0	386	0	0	3.430	3.435	JD	12,196	274,400	12/05/2016	06/15/2027
26151A-AA-7	DRAX FINCO PLC		C	1,2	3.A FE	200,000	103.2500	206,500	200,000	200,000	0	0	0	0	6.625	6.622	MN	2,208	13,250	04/12/2018	11/01/2025
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	74,728	100.4760	75,357	75,000	74,769	0	24	0	0	2.300	2.340	JJ	795	2,013	05/13/2020	07/15/2030
263901-AF-7	DUKE ENERGY INDIANA LLC			1,2	1.F FE	2,687,769	125.5457	3,389,733	2,700,000	2,689,693	0	315	0	0	4.900	4.929	JJ	61,005	132,300	07/08/2013	07/15/2043
26441C-AS-4	DUKE ENERGY CORP			1,2	2.B FE	934,520	103.5871	1,035,871	1,000,000	966,026	0	6,653	0	0	2.650	3.445	MS	8,833	26,500	11/28/2016	09/01/2026
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	3,462,410	111.7219	3,910,266	3,500,000	3,473,342	0	3,533	0	0	4.000	4.131	MS	41,222	140,000	09/04/2018	09/15/2028
26442L-A*-5	DUKE ENERGY KENTUCKY, INC.				2.A	6,000,000	104.4563	6,267,377	6,000,000	6,000,000	0	0	0	0	3.420	3.420	JJ	94,620	205,200	01/05/2016	01/15/2026
26442R-AD-3	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	1,938,348	117.8316	2,291,825	1,945,000	1,939,398	0	248	0	0	4.150	4.170	JD	6,726	80,718	11/17/2014	12/01/2044
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	613,648	92.7470	649,229	700,000	614,821	0	1,173	0	0	2.500	3.148	FA	6,611	8,750	05/11/2021	08/15/2050
268317-AP-9	ELECTRICITE DE FRANCE SA		C	1,2	1.G FE	6,950,440	117.8981	8,252,866	7,000,000	6,961,568	0	2,203	0	0	4.750	4.805	AO	72,042	332,500	12/08/2015	10/13/2035
268317-AQ-7	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	10,697,824	125.8737	13,336,316	10,595,000	10,688,932	0	(2,019)	0	0	4.950	4.886	AO	113,631	524,453	04/05/2017	10/13/2045
26860#-AA-8	EIF PIO PICO LLC 4.17 12-2041				1.G PL	3,446,590	109.7272	3,781,847	3,446,590	3,446,593	0	0	0	0	4.170	4.170	JD	73,928	71,861	01/23/2015	12/31/2041
26874R-AJ-7	ENI SPA		C	1,2	1.G FE	3,615,648	112.5711	4,080,701	3,625,000	3,617,641	0	853	0	0	4.250	4.282	MN	22,253	154,063	05/02/2019	05/09/2029
268789-AB-0	E ON INTERNATIONAL FINANCE BV		C	1	2.B FE	880,976	141.8406	992,884	700,000	845,891	0	(5,806)	0	0	6.650	4.789	AO	7,888	46,550	09/16/2015	04/30/2038
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE	763,527	147.6355	885,813	600,000	728,589	0	(5,241)	0	0	7.000	5.015	AO	8,867	42,000	08/14/2014	10/15/2037
26884A-BH-5	ERP OPERATING LP			1,2	1.G FE	6,767,526	120.4246	8,339,401	6,925,000	6,780,363	0	3,182	0	0	4.000	4.133	FA	115,417	277,000	07/31/2017	08/01/2047
26884T-AH-5	ERAC USA FINANCE LLC			1	2.A FE	4,338,632	102.0768	4,542,418	4,450,000	4,438,561	0	14,324	0	0	3.300	3.635	AO	31,002	146,850	03/21/2014	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	2,642,325	105.8853	2,779,488	2,625,000	2,630,233	0	(1,824)	0	0	3.850	3.771	MN	12,914	101,063	06/30/2014	11/15/2024
26884T-AR-3	ERAC USA FINANCE LLC			1,2	2.A FE	1,993,480	105.8930	2,117,860	2,000,000	1,996,734	0	674	0	0	3.300	3.336	JD	5,500	66,000	05/23/2016	12/01/2026
26885*-AA-3	NORTH EASTERN OHIO MEDICAL UNIVERSITY 5.				2.B	6,679,875	125.4536	8,248,792	6,575,172	6,655,450	0	(2,640)	0	0	5.390	5.314	MON	22,642	354,401	11/09/2012	11/08/2044
26923*-AA-7	National Oceanic & Atmospheric Admin.				1.B PL	6,370,191	113.6839	7,241,884	6,370,191	6,370,199	0	(1)	0	0	4.210	4.210	MON	11,919	268,185	12/14/2017	11/15/2030
27004#-AA-3	EAGLE RIDER HOLDING, INC. TL FLT 12-2022				4.A PL	3,405,600	94.3000	3,243,920	3,440,000	3,431,994	0	7,749	0	0	6.500	6.711	MON	621	226,705	12/18/2017	12/18/2022
276480-AC-4	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	1,712,735	119.2769	1,789,153	1,500,000	1,709,737	0	(2,998)	0	0	4.600	3.680	JD	3,067	34,500	06/30/2021	12/15/2044
281020-AP-2	EDISON INTERNATIONAL			1,2	2.C FE	99,941	101.5626	101,563	100,000	99,982	0	20	0	0	3.125	3.146	MN	399	3,125	11/14/2019	11/15/2022
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1,2	2.B FE	1,995,340	112.4099	2,248,197	2,000,000	1,996,965	0	512	0	0	4.300	4.327	JD	3,822	86,000	06/06/2018	06/15/2028
28501*-AQ-8	ELECTRIC TRANSMISSION TEXAS, LLC				2.B	1,000,000	116.2140	1,162,140	1,000,000	1,000,000	0	0	0	0	4.650	4.650	JJ	20,150	46,500	07/25/2012	07/25/2032
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS, LLC				2.B	3,000,000	105.0680	3,152,041	3,000,000	3,000,000	0	0	0	0	3.600	3.599	MN	12,600	108,000	11/19/2013	11/19/2025
28501*-AY-1	ELECTRIC TRANSMISSION TEXAS, LLC				2.B	5,000,000	109.5478	5,477,391	5,000,000	5,000,000	0	0	0	0	3.900	3.900	MS	56,333	195,000	03/17/2016	03/17/2036
285512-AF-6	ELECTRONIC ARTS INC			1,2	2.A FE	4,973,300	94.5950	4,729,752	5,000,000	4,973,810	0	510	0	0	2.950	2.977	FA	55,722	75,389	02/09/2021	02/15/2051
28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,000,000	128.3398	5,133,592	4,000,000	4,000,000	0	0	0	0	5.848	5.848	JJ	105,264	233,920	01/12/2011	01/19/2041
29248H-AB-9	EMPOWER FINANCE 2020 LP			1,2	1.F FE	50,000	96.6485	48,324	50,000	50,000	0	0	0	0	1.776	1.776	MS	257	888	09/14/2020	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	2,076,668	101.5013	2,233,028	2,200,000	2,078,470	0	1,802	0	0	3.075	3.371	MS	19,543	33,825	03/30/2021	09/17/2051
29250N-AH-8	ENBRIDGE INC		C	1,2	2.A FE	4,235,380	104.3870	4,436,447	4,250,000	4,245,987	0	1,587	0	0	3.500	3.541	JD	8,677	148,750	05/28/2014	06/10/2024

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
29250N-AL-9	ENBRIDGE INC		C	1,2	2.A FE	2,657,773	109.9627	2,941,502	2,675,000	2,665,619	0	1,730	0	0	4.250	4.330	JD	9,474	113,688	11/21/2016	12/01/2026
29250N-BE-4	ENBRIDGE INC		C	1,2	2.A FE	7,481,550	101.7485	7,631,141	7,500,000	7,481,926	0	376	0	0	3.400	3.413	FA	129,625	0	06/24/2021	08/01/2051
29250N-BF-1	ENBRIDGE INC		C	1,2	2.A FE	348,544	98.2789	343,976	350,000	348,602	0	58	0	0	2.500	2.540	FA	4,448	0	06/24/2021	08/01/2033
29252B-AA-7	ENBRIDGE PIPELINES SOUTHN LTS LLC		C		1.G PL	3,540,083	111.1963	3,936,442	3,540,083	3,539,704	0	0	0	0	3.980	3.981	JD	74,013	140,895	08/18/2014	06/30/2040
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	1,111,739	135.9488	1,457,371	1,072,000	1,099,007	0	(1,229)	0	0	7.000	6.700	JJ	34,602	75,040	02/14/2007	07/15/2034
29273R-AY-5	ENERGY TRANSFER LP			1,2	2.C FE	181,278	105.7989	179,858	170,000	172,695	0	(1,384)	0	0	4.900	3.998	FA	3,471	8,330	01/13/2015	02/01/2024
292766-A#-9	ENERPLUS CORPORATION		C		3.A	3,000,000	103.8666	3,115,999	3,000,000	3,000,000	0	0	0	0	4.400	4.399	MN	16,867	132,000	05/15/2012	05/15/2024
29278D-AA-3	ENEL CHILE SA		C	1,2	2.A FE	74,118	110.0000	82,500	75,000	74,383	0	79	0	0	4.875	5.026	JD	193	3,656	06/07/2018	06/12/2028
29278N-AH-6	ENERGY TRANSFER LP			1,2	2.C FE	1,504,380	106.0033	1,590,050	1,500,000	1,502,069	0	(780)	0	0	4.500	4.435	AO	14,250	67,500	01/09/2019	04/15/2024
29278N-AN-3	ENERGY TRANSFER LP			1,2	2.C FE	3,251,550	114.0752	3,422,257	3,000,000	3,176,617	0	(29,866)	0	0	5.500	4.221	JD	13,750	165,000	05/23/2019	06/01/2027
29287@-AA-9	ENGINE LEASE FINANCE CORPORATION				2.B PL	4,000,000	109.4776	4,379,104	4,000,000	4,000,000	0	0	0	0	4.480	4.479	MN	16,924	179,200	11/27/2018	11/27/2026
29287@-AC-5	ENGINE LEASE FINANCE CORPORATION				2.B PL	1,000,000	112.4114	1,124,114	1,000,000	1,000,000	0	0	0	0	4.630	4.629	JJ	21,092	46,300	01/17/2019	01/17/2029
29339#-AA-5	ENHANCED CAPITAL CONNECTICUT FUND V, LLC				1.A FE	462,436	112.5505	520,474	462,436	462,483	0	(4)	0	0	8.200	8.198	MN	23,070	18,960	11/18/2015	12/15/2025
29359U-AA-7	ENSTAR GROUP LTD		C	1,2	2.C FE	1,000,000	100.2836	1,002,836	1,000,000	1,000,000	0	0	0	0	4.500	4.498	MS	13,875	45,000	03/07/2017	03/10/2022
29364D-AT-7	ENTERGY ARKANSAS LLC			1,2	1.F FE	4,546,949	109.6031	4,811,577	4,390,000	4,448,161	0	(17,879)	0	0	4.950	4.465	JD	9,658	217,305	04/07/2017	12/15/2044
29364D-AU-4	ENTERGY ARKANSAS LLC			1,2	1.F FE	996,710	107.0236	1,070,236	1,000,000	998,513	0	347	0	0	3.500	3.538	AO	8,750	35,000	01/05/2016	04/01/2026
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	1,992,600	108.0324	2,187,655	2,025,000	1,993,619	0	600	0	0	3.750	3.840	JD	3,375	75,938	05/13/2020	06/15/2050
29364N-AR-9	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	1,922,396	102.1024	1,970,576	1,930,000	1,928,766	0	791	0	0	3.100	3.144	JJ	29,915	59,830	12/05/2012	07/01/2023
29364W-AK-4	ENTERGY LOUISIANA LLC			1	1.F FE	3,153,236	110.8431	3,497,098	3,155,000	3,154,525	0	151	0	0	5.400	5.406	MN	28,395	170,370	12/20/2013	11/01/2024
29364W-AU-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	3,497,095	106.0055	3,710,191	3,500,000	3,498,943	0	300	0	0	3.780	3.790	AO	33,075	132,300	06/24/2014	04/01/2025
29364W-AV-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	3,880,240	107.5053	4,300,211	4,000,000	3,892,751	0	2,387	0	0	4.950	5.150	JJ	91,300	198,000	03/07/2016	01/15/2045
29366W-AB-2	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	625,980	107.8058	646,835	600,000	625,651	0	(329)	0	0	3.500	3.270	JD	1,750	21,000	05/11/2021	06/01/2051
29379V-AW-3	ENTERPRISE PRODUCTS OPER			1,2	2.A FE	1,073,760	119.7364	1,197,364	1,000,000	1,066,056	0	(2,004)	0	0	4.850	4.354	FA	18,322	48,500	11/14/2017	08/15/2042
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	2,173,046	106.2953	2,317,237	2,180,000	2,177,580	0	717	0	0	3.750	3.788	FA	30,883	81,750	10/02/2014	02/15/2025
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	2,040,780	109.0780	2,181,560	2,000,000	2,022,263	0	(4,061)	0	0	3.950	3.699	FA	29,844	79,000	01/30/2017	02/15/2027
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	998,650	113.5688	1,135,688	1,000,000	998,771	0	40	0	0	4.250	4.258	FA	16,056	42,500	02/01/2018	02/15/2048
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	993,900	122.1038	1,221,038	1,000,000	994,218	0	141	0	0	4.800	4.839	FA	20,000	48,000	10/03/2018	02/01/2049
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	997,920	112.4981	1,124,981	1,000,000	998,092	0	66	0	0	4.200	4.212	JJ	17,617	42,000	06/24/2019	01/31/2050
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	992,694	98.4447	984,447	1,000,000	992,898	0	145	0	0	3.200	3.237	FA	12,089	32,711	07/31/2020	02/15/2052
29426@-BB-8	DOD MHS DEFENSE HEALTH AGENCY				1.D IF	3,581,250	102.5841	3,673,792	3,581,250	3,581,250	0	0	0	0	4.040	4.037	APR	98,063	147,392	05/29/2019	04/27/2023
29426@-BC-6	U.S. GOVERNMENT OFFERING (SOCIAL SECURIT				1.D Z	8,844,222	103.0847	9,117,038	8,844,222	8,844,222	0	0	0	0	3.800	3.801	JAN	336,080	0	02/06/2020	01/01/2024
29669*-AA-9	ESSENTIA HEALTH 3.99 02-2035				1.G	5,490,127	111.3121	6,111,178	5,490,127	5,490,307	0	(10)	0	0	3.990	3.990	FA	82,755	219,056	02/22/2013	02/15/2035
29717P-AV-9	ESSEX PORTFOLIO LP			1,2	2.A FE	398,512	100.4374	401,750	400,000	398,725	0	112	0	0	2.650	2.686	MS	3,121	10,600	02/04/2020	03/15/2032
29766D-AF-1	ETHIOPIAN LEASING (2012) LLC			1	1.D	80,951	103.1925	83,535	80,951	80,951	0	0	0	0	2.646	2.646	FMAN	292	2,142	06/18/2014	05/12/2026
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		C	1,2	1.G FE	1,097,481	105.2911	1,158,202	1,100,000	1,097,580	0	83	0	0	3.500	3.512	AO	8,128	39,356	10/14/2020	10/15/2050
30161N-AC-5	EXELON CORP			1	2.B FE	2,115,616	127.3260	2,546,519	2,000,000	2,083,694	0	(4,129)	0	0	5.625	5.186	JD	5,000	112,500	08/13/2014	06/15/2035
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	5,612,150	117.2605	5,863,025	5,000,000	5,584,065	0	(15,882)	0	0	4.114	3.392	MS	68,567	205,700	03/12/2020	03/01/2046
30231G-BF-8	EXXON MOBIL CORP			1,2	1.D FE	3,979,636	118.5458	4,741,831	4,000,000	3,980,859	0	715	0	0	4.227	4.265	MS	47,906	169,080	03/18/2020	03/19/2040
302508-AQ-9	FMR LLC			1	1.E FE	6,697,340	137.7512	6,887,563	5,000,000	6,195,404	0	(136,291)	0	0	7.570	3.849	JD	16,822	378,500	05/31/2018	06/15/2029
30251B-AC-2	FMR LLC			1	1.E FE	4,030,449	148.0267	4,463,004	3,015,000	3,913,327	0	(30,406)	0	0	6.500	4.203	JD	9,254	195,975	04/02/2018	12/14/2040
30251B-AD-0	FMR LLC			1	1.E FE	3,640,407	122.2603	4,456,386	3,645,000	3,641,844	0	228	0	0	4.950	4.960	FA	75,178	180,428	01/29/2013	02/01/2033
302868-AA-8	GSA-FBI				1.B	4,859,703	109.6630	5,329,299	4,859,703	4,859,708	0	0	0	0	3.573	3.573	MON	7,717	173,637	05/15/2017	07/15/2037
30288*-AA-8	FLNG LIQUEFACTION 2 LLC 4.54 03-2038				2.B FE	16,362,000	113.7051	18,604,435	16,362,000	16,362,000	0	0	0	0	4.540	4.540	MS	187,772	742,835	11/29/2016	03/31/2038
30571#-AA-0	FAIRVIEW HEALTH SERVICES 4.16 11-2043				1.G	6,892,067	114.8796	7,917,578	6,892,067	6,892,333	0	(7)	0	0	4.160	4.160	MN	36,635	286,710	09/02/2015	11/15/2043
309601-AE-2	FARMERS INSURANCE EXCHANGE			2,5	2.A FE	5,911,000	115.4710	6,812,787	5,900,000	5,909,623	0	(273)	0	0	4.747	4.732	MN	46,679	280,073	10/23/2017	11/01/2057
31307#-AA-9	USCG CORPUS CHRISTI				1.B	2,103,638	115.0364	2,419,950	2,103,638	2,103,641	0	0	0	0	4.537	4.537	MON	4,242	95,442	11/15/2014	02/15/2035
31307#-AC-5	USCG CORPUS CHRISTI				1.B	2,102,539	119.2517	2,507,314	2,102,539	2,102,542	0	0	0	0	4.537	4.537	MON	4,240	95,392	04/17/2017	06/15/2037
31351#-AA-4	US GOVT. LEASE FINANCE TRUST 2006-18				1.B	3,180,557	112.2548	3,570,329	3,180,557	3,180,565	0	(1)	0	0	6.125	6.125	MON	8,658	194,814	10/18/2006	10/15/2026
31428X-BA-3	FEDEX CORP			1	2.B FE	4,793,635	111.7428	5,587,142	5,000,000	4,840,787	0	9,063	0	0	3.900	4.219	FA	81,250	195,000	03/24/2016	02/01/2035
31428X-BG-0	FEDEX CORP			1,2	2.B FE	11,017,809	120.2111	12,471,898	10,375,000	10,959,651	0	(13,863)	0	0	4.550	4.174	AO	118,016	472,063	07/12/2017	04/01/2046
31428X-BV-7	FEDEX CORP			1,2	2.B FE	365,251	105.7501	348,975	330,000	361,562	0	(3,689)	0	0	3.100	1.709	FA	4,149	10,230	01/27/2021	08/05/2029
314890-AB-0	FERGUSON FINANCE PLC		C	1,2	2.B FE	751,080	105.2129	789,096	750,000	750,945	0	(84)	0	0	3.250	3.231	JD	1,964	24,375	06/10/2020	06/02/2030
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	2,507,275	101.2521	2,531,304	2,500,000	2,507,047	0	(228)	0	0	3.100	3.080	MS	25,833	38,535	03/02/2021	03/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	249,390	105.6736	264,184	250,000	249,480	0	61	0	0	3.400	3.429	JD	378	8,500	06/09/2020	06/15/2030
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	4,460,760	164.3426	4,930,279	3,000,000	4,328,026	0	(55,569)	0	0	8.250	4.395	MS	82,500	247,500	07/10/2019	03/01/2038
316773-CL-2	FIFTH THIRD BANCORP			2	2.A FE	844,101	100.3338	852,837	850,000	849,860	0	682	0	0	3.500	3.583	MS	8,760	29,750	03/02/2012	03/15/2022
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	1,996,280	104.7768	2,095,536	2,000,000	1,998,449	0	767	0	0	3.650	3.689	JJ	31,633	73,000	01/23/2019	01/25/2024
318069-B*-1	FINNING INTERNATIONAL INC.		C		2.A FE	1,000,000	105.3227	1,053,227	1,000,000	1,000,000	0	0	0	0	4.280	4.279	AO	10,462	42,800	04/03/2012	04/03/2024
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1,2	2.B FE	248,980	109.5582	273,896	250,000	249,132	0	99	0	0	4.000	4.049	MN	1,278	10,000	05/08/2020	05/15/2030
31953*-AL-6	BNSF RAILWAY CO. SERIES A				1.C	335,447	112.7396	378,182	335,447	335,474	0	(1)	0	0	5.960	5.959	MN	2,555	19,993	10/16/2007	10/15/2027
31953*-AM-4	BNSF RAILWAY CO. SERIES B				1.C	33,521	113.8677	38,169	33,521	33,523	0	0	0	0	5.960	5.959	MN	255	1,982	10/16/2007	10/15/2027
31953*-AN-2	BNSF RAILWAY CO. SERIES C				1.C	209,951	113.8255	238,978	209,951	209,967	0	(1)	0	0	5.960	5.959	MN	1,599	12,490	10/16/2007	10/15/2027
31953*-AP-7	BNSF RAILWAY CO. SERIES D				1.C	85,479	112.7396	96,369	85,479	85,486	0	0	0	0	5.960	5.959	MN	651	5,095	10/16/2007	10/15/2027
31953*-AQ-5	BNSF RAILWAY CO. SERIES E				1.C	113,747	112.7396	128,238	113,747	113,756	0	0	0	0	5.960	5.959	MN	866	6,779	10/16/2007	10/15/2027
31953*-AR-3	BNSF RAILWAY CO.				1.C	99,405	112.7406	112,069	99,405	99,412	0	0	0	0	5.960	5.959	MN	757	5,924	12/13/2007	12/13/2027
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	3,375,210	130.4616	3,913,847	3,000,000	3,246,823	0	(11,411)	0	0	6.180	5.343	FA	70,040	185,400	09/14/2005	02/15/2036
33803W-AB-5	FISHERS LANE ASSOCIATES, LLC 5.477 08-20				1.C YE	8,000,000	122.2988	9,783,908	8,000,000	8,000,000	0	0	0	0	5.477	5.540	MON	31,645	438,159	06/21/2012	08/05/2040
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	3,242,460	106.0029	3,180,087	3,000,000	3,058,794	0	(29,993)	0	0	4.419	3.329	MN	16,940	132,570	04/08/2015	11/15/2023
33840*-AA-3	521-533 LLC SR SECURED 4.77 11-2030 - MB				2.B	1,872,791	110.7602	2,074,306	1,872,789	1,872,793	0	0	0	0	4.770	4.818	MON	3,970	89,332	11/09/2010	11/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	76,937	107.2712	98,668	91,980	78,111	0	677	0	0	4.125	6.418	MS	959	3,794	05/06/2020	03/31/2038
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	994,600	119.0062	1,190,062	1,000,000	995,000	0	116	0	0	3.950	3.981	MS	13,167	39,500	02/26/2018	03/01/2048
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1,2	1.G FE	3,176,089	104.8660	3,245,603	3,095,000	3,173,558	0	(1,713)	0	0	3.500	3.358	JJ	49,649	108,325	06/22/2020	01/16/2050
34487#-AD-9	NATIONAL FOOTBALL LEAGUE TRUST VII (NFL)				1.F FE	7,000,000	111.2885	7,790,197	7,000,000	7,000,000	0	0	0	0	3.970	3.969	OCT	66,387	281,760	10/06/2014	10/20/2029
345370-CR-9	FORD MOTOR CO			2	3.B FE	2,205,000	109.0750	2,405,104	2,205,000	2,205,000	0	0	0	0	4.346	4.345	JD	6,122	95,829	12/05/2016	12/08/2026
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	1,024,810	107.7500	1,077,500	1,000,000	1,012,255	0	(2,718)	0	0	4.389	4.055	JJ	21,092	43,890	01/05/2017	01/08/2026
350888-AA-7	FOUR LLC - US SOCIAL SECURITY ADMINISTRA				1.D Z	2,446,010	103.3915	2,528,966	2,446,010	2,446,010	0	0	0	0	3.500	3.509	JAN	78,714	84,818	09/30/2020	06/30/2024
350888-AB-5	FOUR LLC - DEFENSE INTELLIGENCE AGENCY 3				1.D Z	915,628	102.0905	934,769	915,628	915,628	0	0	0	0	3.875	3.886	NOV	38,142	54,805	12/04/2020	09/15/2022
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LADY HEAL			1,2	1.F FE	1,145,745	117.5917	1,234,712	1,050,000	1,143,450	0	(2,175)	0	0	3.914	3.399	JAJO	20,549	41,097	12/03/2020	07/01/2049
35242M-A*-6	FRANKLIN AVENUE ASSOCIATES, LP				1.B	579,706	102.0960	591,857	579,706	579,706	0	0	0	0	5.070	5.070	MON	1,306	29,391	01/14/2010	12/15/2022
354613-AM-3	FRANKLIN RESOURCES INC			1,2	1.F FE	9,936,800	96.6635	9,666,348	10,000,000	9,937,308	0	508	0	0	2.950	2.982	FA	113,903	0	08/05/2021	08/12/2051
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	174,473	95.6610	167,407	175,000	174,530	0	45	0	0	2.375	2.408	FA	1,559	3,810	09/09/2020	02/16/2031
35826*-AA-6	PONTIAC 2, LLC (COUNTY OF FRESNO) SENIOR				1.E	4,728,852	115.8209	5,477,000	4,728,852	4,728,852	0	0	0	0	4.190	4.227	MON	8,806	198,139	09/16/2019	06/15/2039
35826#-AA-4	PONTIAC 7, LLC (COUNTY OF FRESNO) SENIOR				1.E	6,507,204	119.4599	7,696,840	6,443,035	6,498,578	0	(3,039)	0	0	4.680	4.607	MON	13,402	301,533	08/24/2018	06/15/2038
360271-AL-4	FULT 3.250 03/15/30 '25 FRN			5	2.A FE	3,000,000	100.6021	3,018,064	3,000,000	3,000,000	0	0	0	0	3.250	3.250	MS	28,708	97,500	02/25/2020	03/15/2030
360271-AM-2	FULT 3.750 03/15/35 '30 FRN			5	2.A FE	3,000,000	101.0543	3,031,628	3,000,000	3,000,000	0	0	0	0	3.750	3.750	MS	33,125	112,500	02/25/2020	03/15/2035
361448-AU-7	GATX CORP			1,2	2.B FE	585,204	125.6745	691,210	550,000	580,175	0	(765)	0	0	5.200	4.791	MS	8,421	28,600	06/30/2014	03/15/2044
361448-BD-4	GATX CORP			1,2	2.B FE	4,497,120	106.1459	4,776,568	4,500,000	4,498,690	0	625	0	0	4.350	4.365	FA	73,950	195,750	11/01/2018	02/15/2024
361448-BE-2	GATX CORP			1,2	2.B FE	249,717	114.9324	287,331	250,000	249,819	0	32	0	0	4.700	4.712	AO	2,938	11,750	01/29/2019	04/01/2029
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY		C		2.A FE	4,285,360	119.5120	4,780,480	4,000,000	4,261,921	0	(14,108)	0	0	4.418	3.806	MN	22,581	176,720	04/22/2020	11/15/2035
361841-AQ-2	GLP CAPITAL LP			1,2	2.C FE	360,862	106.6990	352,107	330,000	358,282	0	(2,580)	0	0	4.000	2.890	JJ	6,087	6,600	01/26/2021	01/15/2031
361958-AA-5	GCR INC 12.00 06-2024				5.B GI	470,826	33.8957	470,826	1,389,042	470,826	0	0	918,217	0	12.000	0.000	JAJO	0	0	12/31/2019	06/21/2024
36235*-AA-9	GSA CANTON				1.B	2,557,265	112.8137	2,884,946	2,557,265	2,557,265	0	0	0	0	5.000	5.000	MON	5,683	126,584	09/10/2010	06/15/2030
36244#-AA-4	GSA SAVANNAH				1.B	5,272,000	107.0926	5,645,923	5,272,000	5,272,004	0	0	0	0	3.400	3.400	MON	10,456	179,248	07/31/2013	07/10/2033
36260#-AA-3	GSRP Portfolio II LLC				2.C PL	7,000,000	95.1566	6,660,965	7,000,000	7,000,000	0	0	0	0	3.100	3.100	MJSD	54,250	0	10/01/2021	06/30/2046
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	2,250,000	100.9528	2,271,439	2,250,000	2,250,000	0	0	0	0	3.250	3.250	MS	18,484	66,219	10/27/2020	09/30/2040
36831F-AD-7	GCM GROSVENOR DIVERSIFIED ALTERNATIVES I				5.B GI	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.000	0.000	N/A	0	0	11/01/2021	11/15/2041
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.G FE	167,916	106.6495	181,304	170,000	168,932	0	292	0	0	3.500	3.700	MN	760	5,950	05/08/2018	05/15/2025
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	2,140,954	111.7322	2,458,108	2,200,000	2,147,335	0	1,569	0	0	4.125	4.299	AO	20,671	90,750	02/08/2018	10/09/2042
36962G-3A-0	GENERAL ELECTRIC CO				2.B FE	5,118,250	137.6287	6,881,433	5,000,000	5,090,040	0	(3,421)	0	0	6.150	5.971	FA	123,000	307,500	02/10/2011	08/07/2037
36962G-4B-7	GENERAL ELECTRIC CO				2.B FE	686,585	149.4408	747,204	500,000	650,440	0	(5,848)	0	0	6.875	4.354	JJ	16,328	34,375	06/22/2015	01/10/2039
36962G-7K-4	GENERAL ELECTRIC CO			2	2.B FE	1,991,620	103.8135	2,076,270	2,000,000	1,997,803	0	956	0	0	3.450	3.499	MN	8,817	69,000	05/12/2014	05/15/2024
36962G-XZ-2	GENERAL ELECTRIC CO			1	2.B FE	5,246,572	136.5232	5,733,974	4,200,000	4,986,811	0	(60,728)	0	0	6.750	4.431	MS	83,475	283,500	01/30/2018	03/15/2032
370334-BP-8	GENERAL MILLS INC			1,2	2.B FE	19,640,501	117.9066	23,109,699	19,600,000	19,636,651	0	(951)	0	0	4.150	4.136	FA	307,284	813,400	07/07/2017	02/15/2043
370334-CF-9	GENERAL MILLS INC			1,2	2.B FE	741,953	107.4167	805,625	750,000	745,874	0	1,186	0	0	4.000	4.181	AO	6,167	30,000	06/27/2018	04/17/2025
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	13,449,943	110.2233	14,604,589	13,250,000	13,362,957	0	(20,442)	0	0	4.350	4.153	JJ	262,571	576,375	06/27/2017	01/17/2027
37045X-CD-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	998,520	105.0078	1,050,078	1,000,000	999,384	0	242	0	0	3.500	3.523	MN	5,250	35,000	11/02/2017	11/07/2024

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
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	2,987,460	107.2402	3,217,207	3,000,000	2,994,788	0	2,604	0	0	5.100	5.191	JJ	69,700	153,000	01/17/2019	01/17/2024
373298-BR-8	GEORGIA-PACIFIC LLC			1	1.G FE	7,029,347	139.8780	7,312,822	5,228,000	6,549,427	0	(140,631)	0	0	7.750	3.977	MN	51,772	405,170	10/15/2018	11/15/2029
373298-BU-1	GEORGIA-PACIFIC LLC			1	1.G FE	7,169,002	154.6969	7,642,029	4,940,000	6,698,921	0	(150,315)	0	0	8.875	4.232	MN	56,021	438,425	10/31/2018	05/15/2031
375558-BD-4	GILEAD SCIENCES INC			1,2	2.A FE	1,939,250	127.1110	2,287,999	1,800,000	1,923,353	0	(3,180)	0	0	4.750	4.275	MS	28,500	85,500	08/24/2016	03/01/2046
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	2,991,423	107.7874	3,233,622	3,000,000	2,996,200	0	857	0	0	3.650	3.683	MS	36,500	109,500	09/10/2015	03/01/2026
375558-BG-7	GILEAD SCIENCES INC			1,2	2.A FE	3,820,390	121.1676	4,604,369	3,800,000	3,815,611	0	(846)	0	0	4.600	4.558	MS	58,267	174,800	10/08/2015	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC			1,2	2.A FE	2,759,183	115.1941	3,196,637	2,775,000	2,762,109	0	637	0	0	4.000	4.042	MS	37,000	111,000	09/15/2016	09/01/2036
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	3,031,979	132.4603	3,576,428	2,700,000	2,954,351	0	(15,396)	0	0	5.375	4.372	AO	30,638	145,125	07/18/2018	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	3,143,868	146.6550	3,607,714	2,460,000	3,056,179	0	(24,610)	0	0	6.375	4.298	MN	20,039	156,825	09/07/2018	05/15/2038
378272-AQ-1	GLENCORE FUNDING LLC			1,2	2.A FE	5,825,004	107.4480	6,312,570	5,875,000	5,843,626	0	4,791	0	0	3.875	3.979	AO	40,472	227,656	10/20/2017	10/27/2027
378272-BC-1	GLENCORE FUNDING LLC			1,2	2.A FE	3,148,898	104.8387	3,302,420	3,150,000	3,148,911	0	14	0	0	3.875	3.877	AO	21,700	61,031	04/21/2021	04/27/2051
378272-BE-7	GLENCORE FUNDING LLC			1,2	2.A FE	349,608	98.9584	346,354	350,000	349,631	0	23	0	0	2.850	2.863	AO	1,773	4,988	04/21/2021	04/27/2031
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,446,766	105.7100	2,589,895	2,450,000	2,449,082	0	364	0	0	3.850	3.866	JJ	45,328	94,325	06/30/2014	07/08/2024
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE	444,428	131.8205	527,282	400,000	430,786	0	(2,034)	0	0	6.125	5.196	FA	9,256	24,500	07/07/2014	02/15/2033
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	4,736,709	145.7372	5,392,277	3,700,000	4,647,579	0	(31,421)	0	0	6.250	4.271	FA	96,354	231,250	06/11/2019	02/01/2041
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	1,121,450	100.3008	1,003,008	1,000,000	1,001,085	0	(17,138)	0	0	5.750	3.980	JJ	25,076	57,500	12/12/2013	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	985,415	102.9916	1,029,916	1,000,000	998,018	0	1,841	0	0	3.625	3.818	JJ	16,010	36,250	04/23/2014	01/22/2023
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	401,848	111.1683	444,673	400,000	401,148	0	(155)	0	0	4.223	4.171	MN	2,815	16,892	02/01/2019	05/01/2029
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	3,707,534	107.7427	3,991,867	3,705,000	3,706,125	0	(263)	0	0	3.750	3.741	FA	48,628	138,938	02/23/2016	02/25/2026
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	6,952,080	130.3638	8,115,148	6,225,000	6,886,521	0	(15,550)	0	0	5.150	4.417	MN	34,730	320,588	06/30/2017	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	8,000,000	114.6447	9,171,577	8,000,000	8,000,000	0	0	0	0	4.017	4.017	AO	54,453	321,360	10/24/2017	10/31/2038
384802-AB-0	W W GRAINGER INC			1,2	1.E FE	2,273,157	128.3595	2,920,178	2,275,000	2,273,340	0	38	0	0	4.600	4.605	JD	4,651	104,650	06/04/2015	06/15/2045
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	50,000	108.0000	54,000	50,000	50,000	0	0	0	0	4.750	4.749	JJ	1,095	2,375	06/11/2019	07/15/2027
390638-AH-3	GREAT LAKES GAS TRANSMISSION 8.08 01-203				2.A	6,300,000	122.1845	7,697,622	6,300,000	6,300,000	0	0	0	0	8.080	8.078	JJ	214,928	1,018,080	03/29/2000	01/29/2030
39121J-C#-5	GREAT RIVER ENERGY SERIES 2020A 3.25 10-				1.G	3,000,000	106.2196	3,186,588	3,000,000	3,000,000	0	0	0	0	3.250	3.250	AO	20,583	97,500	08/20/2020	10/15/2045
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	1,000,820	119.2587	1,192,587	1,000,000	1,000,876	0	33	0	0	4.150	4.144	JD	3,228	41,500	06/08/2017	06/03/2047
391380-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	4,049,400	113.1164	4,524,656	4,000,000	4,033,811	0	(4,601)	0	0	4.047	3.891	MN	19,785	161,880	06/27/2018	05/17/2028
39678W-AA-6	GCSP 51 A - CMBS			5	1.A FM	574,013	101.4411	588,079	579,725	580,992	0	4,652	0	0	4.550	4.527	MON	439	26,376	04/13/2005	09/25/2034
39948P-AA-5	TERRA HOSPITALITY - GIANT LLC 4.948698 1				1.G PL	10,989,458	131.6989	14,472,999	10,989,458	10,989,480	0	(1)	0	0	4.949	5.000	MON	24,170	543,835	03/07/2016	11/15/2052
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205				2.A PL	2,998,891	118.0856	3,541,257	2,998,891	2,998,891	0	0	0	0	4.580	4.624	MON	6,104	137,349	02/20/2018	02/15/2051
40049J-AT-4	GRUPO TELEVISA SAB		C.		2.A FE	6,118,021	143.0503	8,797,593	6,150,000	6,130,576	0	1,159	0	0	8.500	8.547	MS	159,729	522,750	01/31/2013	03/11/2032
40052V-AG-9	GRUPO BIMBO SAB DE CV		C.	1,2	2.B FE	5,683,860	106.8880	5,611,620	5,250,000	5,675,573	0	(8,287)	0	0	4.000	3.533	MS	67,083	210,000	02/02/2021	09/06/2049
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I				2.A PL	1,887,774	100.0000	1,887,774	1,887,774	1,887,774	0	0	0	0	6.500	6.021	MAT	249,781	153,527	12/17/2021	10/10/2029
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERI			1	1.D FE	1,996,760	131.2250	2,624,500	2,000,000	1,997,015	0	91	0	0	4.850	4.858	JJ	42,303	97,000	05/14/2018	01/24/2077
404119-BY-4	HCA INC			1,2	2.C FE	2,019,528	123.4441	2,468,881	2,000,000	2,018,062	0	(516)	0	0	5.125	5.045	JD	4,556	102,500	06/07/2019	06/15/2039
404280-AW-9	HSBC HOLDINGS PLC		C.		1.G FE	6,368,270	109.6304	6,577,825	6,000,000	6,174,492	0	(38,244)	0	0	4.300	3.545	MS	80,983	258,000	08/24/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		C.		2.A FE	5,535,650	109.7719	5,488,593	5,000,000	5,520,850	0	(14,800)	0	0	4.375	2.122	MN	23,090	109,375	11/05/2021	11/23/2026
40434C-AD-7	HSBC USA INC				1.E FE	6,332,906	105.4944	6,709,444	6,360,000	6,352,242	0	3,008	0	0	3.500	3.552	JD	4,947	222,600	06/16/2014	06/23/2024
40434L-AC-9	HP INC			1,2	2.B FE	202,796	105.9199	211,840	200,000	202,411	0	252	0	0	3.400	3.232	JD	264	6,800	06/15/2020	06/17/2030
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	4,831,320	132.0133	6,435,649	4,875,000	4,833,967	0	458	0	0	4.500	4.548	JJ	109,688	219,375	04/06/2017	07/01/2057
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	175,000	100.6125	176,072	175,000	175,000	0	0	0	0	2.875	2.875	MS	1,677	5,101	08/20/2020	09/01/2050
40459*-AA-0	GREAT WESTERN LEASING AND SALES, LLC 13.				5.B	0	0.0000	0	909,091	0	0	0	909,091	0	13.000	0.000	MON	0	0	10/09/2015	02/09/2022
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042				1.E	4,779,894	117.3841	5,610,837	4,779,894	4,779,900	0	0	0	0	4.250	4.288	MON	11,850	203,145	12/11/2017	08/10/2042
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	4,690,200	134.2901	5,371,603	4,000,000	4,552,525	0	(25,374)	0	0	5.950	4.648	AO	50,244	238,000	12/08/2015	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	2,187,315	145.1902	2,177,853	1,500,000	2,141,040	0	(24,885)	0	0	6.625	3.449	MS	25,120	99,375	02/10/2020	03/30/2040
41811*-AA-1	HASI SYB Trust 2016-2				1.E PL	1,696,431	108.3025	1,837,276	1,696,431	1,696,431	0	0	0	0	4.350	4.350	AO	12,504	73,795	03/13/2017	04/30/2037
419866-D#-2	HAWAIIAN ELECTRIC LIGHT COMPANY INC. 4.5				2.A	3,000,000	115.1954	3,455,862	3,000,000	3,000,000	0	0	0	0	4.530	4.530	MS	45,300	135,900	09/13/2012	09/01/2032
419866-D*-6	HAWAIIAN ELECTRIC LIGHT COMPANY INC. 4.7				2.A	3,000,000	114.0017	3,420,052	3,000,000	3,000,000	0	0	0	0	4.720	4.719	MN	23,600	141,600	04/19/2012	11/01/2029
419866-E@-3	HAWAIIAN ELECTRIC LIGHT COMPANY INC. 4.8				2.A	4,000,000	112.2943	4,491,773	4,000,000	4,000,000	0	0	0	0	4.840	4.839	AO	48,400	193,600	10/03/2013	10/01/2027
419866-F*-4	HAWAIIAN ELECTRIC LIGHT COMPANY INC. 5.2				2.A	3,000,000	130.0611	3,901,833	3,000,000	3,000,000	0	0	0	0	5.230	5.230	AO	39,225	156,900	10/15/2015	10/01/2045
42218S-AH-1	HEALTH CARE SERVICE CORP			1,2	1.G FE	3,742,440	102.1312	3,829,921	3,750,000	3,742,801	0	264	0	0	3.200	3.210	JD	10,000	120,000	06/09/2020	06/01/2050
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1,2	2.B FE	9,949,200	108.5707	10,857,067	10,000,000	9,970,370	0	4,951	0	0	3.750	3.810	JJ	187,500	375,000	06/01/2017	07/01/2027
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1,2	2.B FE	174,402	103.3212	180,812	175,000	174,515	0	52	0	0	3.100	3.139	FA	2,049	5,425	09/05/2019	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42251#-AV-6	HEB GROCERY COMPANY LP				1.G	5,000,000	110.9187	5,545,937	5,000,000	5,000,000	0	0	0	0	3.670	3.670	MS	46,385	183,500	03/30/2016	03/30/2033
42251#-AW-4	HEB GROCERY COMPANY LP				1.G	5,000,000	112.6158	5,630,791	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS	48,028	190,000	03/30/2016	03/30/2035
423120-AA-2	HELENA FED OFFICE COMPLEX				1.B	2,301,065	102.8126	2,365,785	2,301,065	2,301,065	0	0	0	0	6.998	6.992	JD	7,157	161,013	01/29/2002	06/15/2022
427866-BB-3	HERSHEY CO			1,2	1.F FE	2,490,300	107.2456	2,681,141	2,500,000	2,490,912	0	278	0	0	3.125	3.145	MN	9,983	78,125	10/28/2019	11/15/2049
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	100,239	106.8750	106,875	100,000	100,202	0	(19)	0	0	4.875	4.844	JJ	2,248	4,875	11/13/2019	01/15/2030
43512*-AA-9	HOLLADAY PROPERTIES GRAND PARK SPORTS I				1.B	5,267,783	119.6383	6,302,284	5,267,783	5,250,705	0	(17,170)	0	0	4.500	4.539	MN	30,290	237,050	03/15/2016	07/15/2041
437076-AS-1	HOME DEPOT INC			1	1.F FE	249,717	141.8530	283,706	200,000	236,654	0	(1,730)	0	0	5.875	4.208	JD	490	11,750	06/21/2013	12/16/2036
437076-CG-5	HOME DEPOT INC			1,2	1.F FE	626,545	92.4655	670,375	725,000	627,896	0	1,351	0	0	2.375	3.073	MS	5,070	11,862	05/11/2021	03/15/2051
437076-CK-6	HOME DEPOT INC			1,2	1.F FE	9,893,000	99.7136	9,971,364	10,000,000	9,893,630	0	630	0	0	2.750	2.803	MS	76,389	0	09/07/2021	09/15/2051
43711@-AA-6	CTL 2006-17 TRUST (HOME DEPOT, NH) - MBS				1.F	2,590,800	119.6870	3,165,716	2,644,996	2,614,709	0	1,880	0	0	5.244	5.498	MON	6,165	138,716	12/13/2006	08/15/2035
438516-CA-2	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	613,990	104.3637	678,364	650,000	614,487	0	497	0	0	2.800	3.090	JD	1,517	18,200	05/12/2021	06/01/2050
438516-CB-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	4,338,783	100.4424	4,268,800	4,250,000	4,332,191	0	(6,592)	0	0	1.350	0.761	JD	4,781	28,688	09/22/2021	06/01/2025
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	3,839,798	108.0133	4,158,512	3,850,000	3,845,645	0	1,146	0	0	4.500	4.532	JD	14,438	173,250	11/18/2015	12/01/2025
440452-AJ-9	HORMEL FOODS CORP			1,2	1.F FE	3,277,494	106.6291	3,518,760	3,300,000	3,277,765	0	271	0	0	3.050	3.085	JD	7,828	50,325	06/03/2021	06/03/2051
44107#-AA-4	SOUTH BROWARD HOSPITAL - MBS				1.D	1,611,228	107.6462	1,734,426	1,611,229	1,611,231	0	(1)	0	0	5.610	5.676	MON	4,017	90,390	06/15/2007	06/15/2025
44107#-AB-2	SOUTH BROWARD HOSPITAL - MBS				1.D	311,713	108.3080	337,610	311,713	311,713	0	0	0	0	6.000	6.075	MON	831	18,703	08/19/2008	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP			1,2	2.C FE	284,088	107.7904	307,203	285,000	284,586	0	99	0	0	4.500	4.539	FA	5,344	12,825	10/08/2015	02/01/2026
443201-AA-6	HOWMET AEROSPACE INC			1,2	3.A FE	203,750	114.8905	229,781	200,000	202,610	0	(686)	0	0	6.875	6.423	MN	2,292	13,750	04/22/2020	05/01/2025
44329H-AB-0	FALCON GROUP/ PATRICK FAMILY HSG				1.C FE	1,000,000	111.7000	1,117,000	1,000,000	1,000,000	0	0	0	0	5.520	5.519	MS	16,253	55,200	11/04/2008	09/15/2032
44329H-AC-8	FALCON GROUP/ PATRICK FAMILY HSG				1.C FE	14,985,000	115.0340	17,237,845	14,985,000	14,985,000	0	0	0	0	5.620	5.619	MS	247,968	842,157	11/04/2008	03/15/2043
44329H-AD-6	PATRICK FAMILY HOUSING, LLC				1.C FE	2,010,000	116.4610	3,493,830	3,000,000	2,081,125	0	5,445	0	0	5.820	8.668	MS	51,410	174,600	10/16/2008	09/15/2053
44329H-AF-1	FALCON GROUP/ MOODY FAMILY HSG				1.C FE	7,520,000	116.1140	8,731,773	7,520,000	7,520,000	0	0	0	0	5.600	5.600	FA	159,090	421,120	11/04/2008	09/15/2053
44329H-AR-5	FALCON GROUP/ MOODY FAMILY HSG				1.D FE	5,185,000	115.0950	5,967,676	5,185,000	5,185,000	0	0	0	0	5.950	5.950	FA	116,547	308,507	11/04/2008	09/15/2053
443510-AG-7	HUBBELL INC			1,2	2.A FE	3,002,131	105.5921	3,194,161	3,025,000	3,014,527	0	2,302	0	0	3.350	3.440	MS	33,779	101,338	02/23/2016	03/01/2026
44409M-AA-4	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	134,750	107.2040	144,725	135,000	134,847	0	23	0	0	3.950	3.972	MN	889	5,333	09/25/2017	11/01/2027
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC 4.42 05				2.A PL	2,686,005	110.7963	2,990,313	2,698,929	2,690,783	0	611	0	0	4.420	4.432	FMAN	10,272	119,293	04/09/2014	05/31/2033
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP			1	3.A FE	434,171	109.3750	464,844	425,000	430,209	0	(986)	0	0	5.250	4.946	FA	9,297	22,313	12/11/2017	08/01/2026
446150-AM-6	HUNTINGTON BANCSHARES INC			2	2.A FE	129,592	107.5984	139,878	130,000	129,789	0	57	0	0	4.000	4.052	MN	664	5,200	05/08/2018	05/15/2025
448579-AJ-1	HYATT HOTELS CORP			1,2	2.C FE	285,313	119.3942	298,486	250,000	280,896	0	(3,200)	0	0	5.750	4.168	AO	2,715	14,375	08/06/2020	04/23/2030
44919*-AC-2	I 595 Express LLC				1.F PL	1,131,415	105.9384	1,198,603	1,131,415	1,131,415	0	0	0	0	3.310	3.310	MJSD	9,544	28,087	10/15/2015	12/31/2031
44955#-AB-5	IF&P FOODS, LLC 12.00 08-2023				4.B FE	59,979	100.0000	59,979	59,979	59,979	0	0	0	0	12.000	11.999	JAJO	1,799	7,297	04/01/2020	08/15/2023
450328-AA-3	ITC GREAT PLAINS, LLC				1.F	8,000,000	118.2615	9,460,922	8,000,000	8,000,000	0	0	0	0	4.160	4.160	MN	32,356	332,800	11/26/2014	11/26/2044
45138L-AY-9	IDAHO POWER CO			1	1.E FE	1,497,450	122.8325	1,842,488	1,500,000	1,497,958	0	72	0	0	4.850	4.861	FA	27,483	72,750	08/25/2010	08/15/2040
45323#-AA-9	NUEVA ERA PIPELINE		C		2.C PL	4,668,389	97.1766	4,536,584	4,668,389	4,668,389	0	0	0	0	6.050	6.049	JJ	141,219	282,467	07/17/2018	01/01/2043
454889-AU-0	INDIANA MICHIGAN POWER CO			1,2	1.G FE	4,980,468	102.8217	5,141,087	5,000,000	4,980,746	0	278	0	0	3.250	3.270	MN	27,083	82,153	04/30/2021	05/01/2051
455434-BS-8	INDIANAPOLIS POWER & LIGHT CO			1,2	1.F FE	1,706,013	126.5816	2,170,874	1,715,000	1,706,884	0	181	0	0	4.700	4.733	MS	26,868	80,605	09/08/2015	09/01/2045
45662N-A*-4	INFINEON TECHNOLOGIES AG		C		2.C	8,000,000	104.5819	8,366,551	8,000,000	8,000,000	0	0	0	0	3.940	3.939	AO	75,298	319,200	04/05/2016	04/05/2024
456837-AM-5	ING GROEP NV		C		1.G FE	1,245,725	114.7782	1,434,728	1,250,000	1,246,960	0	434	0	0	4.550	4.592	AO	14,061	56,875	09/25/2018	10/02/2028
458140-AN-0	INTEL CORP			1	1.E FE	4,955,750	117.3973	5,869,864	5,000,000	4,971,494	0	2,030	0	0	4.000	4.065	JD	8,889	200,000	12/04/2012	12/15/2032
458140-AY-6	INTEL CORP			1,2	1.E FE	722,687	120.3304	842,313	700,000	720,716	0	(454)	0	0	4.100	3.913	MN	3,986	28,700	07/06/2017	05/11/2047
458140-BW-9	INTEL CORP			1,2	1.E FE	9,966,800	102.6957	10,269,572	10,000,000	9,967,063	0	263	0	0	3.050	3.067	FA	117,764	0	08/10/2021	08/12/2051
458348-AA-3	INTEGRATED PRESCRIPTION MANAGEMENT FUNDI				5.B GI	569,516	100.0000	569,516	569,516	569,516	0	0	0	0	10.503	10.500	JAJO	10,136	59,924	07/30/2018	02/03/2025
45866F-AA-2	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	416,745	105.2044	441,858	420,000	419,333	0	373	0	0	4.000	4.093	AO	3,547	16,800	10/01/2013	10/15/2023
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	2,474,579	108.1231	2,676,047	2,475,000	2,474,824	0	41	0	0	3.750	3.752	JD	7,734	92,813	11/19/2015	12/01/2025
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	946,670	101.5553	1,015,553	1,000,000	947,516	0	846	0	0	3.000	3.285	JD	1,333	30,000	04/01/2021	06/15/2050
459200-BB-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	2,656,004	131.7438	2,766,620	2,100,000	2,519,542	0	(30,932)	0	0	5.875	3.636	MN	10,967	123,375	05/04/2017	11/29/2032
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	3,573,210	136.9204	4,107,611	3,000,000	3,523,175	0	(19,149)	0	0	5.600	4.204	MN	14,467	168,000	04/11/2019	11/30/2039
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,162,600	128.4806	1,284,806	1,000,000	1,144,632	0	(3,613)	0	0	4.700	3.781	FA	17,233	47,000	08/09/2016	02/19/2046
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	375,197	108.6216	358,451	330,000	370,438	0	(4,759)	0	0	3.500	1.722	MN	1,476	11,550	01/22/2021	05/15/2029
46284V-AE-1	IRON MOUNTAIN INC			1,2	3.C FE	294,029	104.0000	312,000	300,000	295,777	0	566	0	0	5.250	5.520	MS	4,638	15,750	03/20/2019	03/15/2028
46284V-AL-5	IRON MOUNTAIN INC			1,2	3.C FE	500,000	107.0184	535,092	500,000	500,000	0	0	0	0	5.625	5.624	JJ	12,969	29,922	06/17/2020	07/15/2032
465758-AA-4	SPRINTURF, INC. 13.00 11-2024				5.C YE	1,928,531	100.0000	1,928,531	1,928,531	1,928,531	0	0	0	0	13.000	13.186	JAJO	43,178	233,494	07/31/2020	11/21/2024
46590X-AA-4	JBS USA LUX SA			1,2	2.C FE	510,000	110.0010	550,005	500,000	508,840	0	(258)	0	0	6.500	6.328	AO	6,861	33,125	04/23/2019	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS L L C				1.C FE	8,000,000	125.1112	10,008,896	8,000,000	8,000,000	0	0	0	0	6.100	6.100	MON	21,689	488,000	08/27/2010	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO				1.F FE	5,209,916	145.8049	5,978,000	4,100,000	5,070,145	0	(39,861)	0	0	6.400	4.361	MN	33,529	262,400	03/20/2019	05/15/2038
46625H-JE-1	JPMORGAN CHASE & CO				1.F FE	4,969,600	102.0057	5,100,287	5,000,000	4,997,273	0	3,429	0	0	3.250	3.322	MS	44,236	162,500	09/19/2012	09/23/2022
46625H-JJ-0	JPMORGAN CHASE & CO				1.G FE	453,218	103.1027	469,117	455,000	454,727	0	197	0	0	3.375	3.422	MN	2,559	15,356	04/25/2013	05/01/2023
46625H-JU-5	JPMORGAN CHASE & CO				1.F FE	533,650	131.0179	655,090	500,000	530,937	0	(801)	0	0	4.850	4.409	FA	10,104	24,250	05/31/2018	02/01/2044
466313-A@-2	JABIL CIRCUIT INC. 4.9 07-2023				2.C	3,000,000	104.9829	3,149,487	3,000,000	3,000,000	0	0	0	0	4.900	4.898	JJ	68,192	147,000	07/14/2016	07/14/2023
466313-AG-8	JABIL INC			1	2.C FE	2,084,833	102.6431	2,140,109	2,085,000	2,085,028	0	30	0	0	4.700	4.698	MS	28,854	97,995	07/31/2012	09/15/2022
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	292,290	107.2048	321,614	300,000	294,144	0	713	0	0	3.509	3.828	JJ	4,620	10,527	02/01/2019	01/23/2029
46647P-BN-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,677,629	103.7188	2,852,268	2,750,000	2,678,702	0	1,073	0	0	3.109	3.247	AO	16,387	75,393	05/11/2021	04/22/2051
46658#-AA-2	DALLAS TX - MBS				1.C	4,691,542	120.8917	5,526,612	4,571,539	4,676,356	0	(3,406)	0	0	4.433	4.241	MON	9,006	202,643	06/28/2016	12/15/2045
46671@-AA-7	JRD HOLDINGS SECURED TRUST 2021 A1 LEASE				2.B	15,000,000	106.2104	15,931,557	15,000,000	15,000,000	0	0	0	0	3.620	3.620	MON	46,758	479,649	01/13/2021	01/15/2041
46817M-AK-3	JACKSON FINANCIAL INC			1,2	2.B FE	299,079	100.6409	301,923	300,000	299,088	0	9	0	0	3.125	3.161	MN	990	0	11/17/2021	11/23/2031
47032@-AG-6	James Campbell Company LLC				2.A	1,000,000	106.6100	1,066,100	1,000,000	1,000,000	0	0	0	0	4.480	4.480	JD	124	44,800	09/26/2014	09/30/2024
47233J-AG-3	JEFFERIES GROUP LLC			1	2.B FE	3,280,398	113.4982	3,745,440	3,300,000	3,289,075	0	2,041	0	0	4.850	4.925	JJ	73,801	160,050	01/09/2017	01/15/2027
47659@-AA-1	JERSEY CITY, NJ 4.85 11-2045 - MBS				1.D	2,998,539	127.0498	3,773,600	2,970,175	2,995,794	0	(1,659)	0	0	4.850	4.816	MON	6,402	142,028	12/20/2018	11/15/2045
47665@-AA-3	JERSEY CITY MUNICIPAL, LLC 4.41 09-2042				1.D	3,185,125	120.5699	3,802,097	3,153,439	3,179,748	0	(1,407)	0	0	4.410	4.364	MON	6,181	139,067	03/17/2016	09/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	1,015,580	119.0760	1,190,760	1,000,000	1,014,179	0	(309)	0	0	3.837	3.748	MN	4,903	38,370	06/28/2017	05/15/2046
478115-AD-0	JOHNS HOPKINS UNIVERSITY			1	1.C FE	2,350,347	120.0871	2,762,003	2,300,000	2,345,214	0	(1,127)	0	0	3.753	3.628	JJ	43,160	86,319	07/10/2017	07/01/2045
478115-AF-5	JOHNS HOPKINS UNIVERSITY			1,2	1.C FE	508,415	102.9566	514,783	500,000	508,191	0	(121)	0	0	2.813	2.742	JJ	7,033	14,065	03/10/2020	01/01/2060
478165-AH-6	S C JOHNSON & SON INC			1,2	1.G FE	3,193,824	133.5263	4,272,841	3,200,000	3,194,462	0	193	0	0	4.750	4.762	AO	32,089	152,000	10/13/2015	10/15/2046
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	3,060,357	105.3098	3,159,293	3,000,000	3,020,367	0	(8,511)	0	0	3.625	3.311	JJ	54,073	108,750	12/09/2016	07/02/2024
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	649,184	108.2910	697,394	644,000	646,497	0	(582)	0	0	3.900	3.792	FA	9,558	25,116	12/23/2016	02/14/2026
478375-AS-7	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	839,312	132.3311	1,058,648	800,000	835,633	0	(804)	0	0	5.125	4.804	MS	12,186	41,000	12/09/2016	09/14/2045
481210-AB-7	JRD HOLDINGS, INC 4.65 04-2027				2.B PL	545,455	107.1495	584,452	545,455	545,455	0	0	0	0	4.650	4.649	AO	4,298	25,364	04/30/2012	04/30/2027
481210-AJ-0	JRD HOLDINGS LLC 2020C 2.73 11-2032				2.B PL	10,000,000	98.6093	9,860,930	10,000,000	10,000,000	0	0	0	0	2.730	2.730	MN	32,608	273,000	11/18/2020	11/18/2032
48126H-AC-4	JPMORGAN CHASE & CO			2,5	2.B FE	1,345,313	105.5000	1,318,750	1,250,000	1,345,313	0	0	0	0	6.100	5.668	AO	0	76,250	05/04/2017	
48239@-AE-0	RIVERSIDE HEALTH SYSTEM 6.32 10-2032 - M				1.F	10,827,457	124.5366	13,484,149	10,827,457	10,827,488	0	(3)	0	0	6.320	6.404	MON	30,413	684,295	09/15/2014	10/15/2032
48239@-AG-5	RIVERSIDE HEALTH SYSTEM 6.97 06-2034 - M				1.F	5,401,864	131.9348	7,126,941	5,401,868	5,401,885	0	(1)	0	0	6.970	7.072	MON	16,734	376,510	06/15/2013	06/15/2034
48239@-AK-6	RIVERSIDE HEALTH SYSTEM 8.25 03-2034 - M				1.F	2,367,417	140.8055	3,333,454	2,367,417	2,367,427	0	(1)	0	0	8.250	8.393	MON	11,393	195,312	10/10/2014	03/10/2034
48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034				2.B	4,843,045	107.9737	5,229,217	4,843,045	4,843,045	0	0	0	0	3.720	3.720	MON	9,624	180,161	01/06/2020	12/31/2034
48262@-AA-8	Veyron/KDP US Funding, LLC				2.B Z	7,840,681	100.0000	7,840,681	7,840,681	7,840,681	0	0	0	0	3.144	3.144	MON	1,370	0	12/29/2021	12/31/2036
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	199,270	106.5058	213,012	200,000	199,582	0	71	0	0	3.150	3.193	MN	1,050	6,300	04/25/2017	05/01/2027
48305Q-AE-3	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	750,000	107.3917	805,438	750,000	750,000	0	0	0	0	3.266	3.266	MN	4,083	24,495	10/24/2019	11/01/2049
487312-AC-4	KEENAN FORT DETRICK ENERGY LLC				1.C FE	3,800,755	122.5445	4,657,616	3,800,755	3,801,031	0	(17)	0	0	5.896	5.895	MN	28,634	224,093	01/27/2011	05/15/2033
487836-BQ-0	KELLOGG CO			1	2.B FE	8,758,718	124.4744	10,580,321	8,500,000	8,736,941	0	(5,142)	0	0	4.500	4.313	AO	95,625	382,500	08/09/2017	04/01/2046
487836-BW-7	KELLOGG CO			1,2	2.B FE	274,027	113.2603	311,466	275,000	274,333	0	89	0	0	4.300	4.344	MN	1,511	11,825	05/07/2018	05/15/2028
491386-D*-6	KENTUCKY POWER COMPANY				2.A	3,000,000	107.9867	3,239,601	3,000,000	3,000,000	0	0	0	0	4.180	4.180	MS	31,698	125,400	09/30/2014	09/30/2026
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	503,000	113.8120	569,060	500,000	502,314	0	(285)	0	0	4.597	4.511	MN	2,299	22,985	05/31/2019	05/25/2028
49271V-AG-5	KEURIG DR PEPPER INC			1,2	2.B FE	378,000	104.2669	394,129	378,000	378,000	0	0	0	0	4.057	4.055	MN	1,534	32,301	05/31/2019	05/25/2023
49271V-AN-0	KEURIG DR PEPPER INC			1,2	2.B FE	134,580	98.6526	133,181	135,000	134,610	0	30	0	0	2.250	2.285	MS	894	1,519	03/01/2021	03/15/2031
49326E-EJ-8	KEYCORP				2.A FE	144,884	102.4836	148,601	145,000	144,909	0	10	0	0	2.550	2.559	AO	924	3,698	09/04/2019	10/01/2029
49327V-2A-1	KEYBANK NA				2.A FE	5,967,030	106.6024	6,396,144	6,000,000	5,983,564	0	3,429	0	0	3.400	3.467	MN	23,233	204,000	12/07/2016	05/20/2026
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	149,810	112.6184	168,928	150,000	149,889	0	18	0	0	4.600	4.616	AO	1,629	6,900	03/28/2017	04/06/2027
49427R-AL-6	KILROY REALTY LP			1,2	2.B FE	2,078,380	108.9542	2,277,142	2,090,000	2,085,149	0	1,254	0	0	4.375	4.443	AO	22,859	91,438	09/09/2015	10/01/2025
49427R-AP-7	KILROY REALTY LP			1,2	2.B FE	2,257,243	103.1455	2,331,087	2,260,000	2,257,713	0	241	0	0	3.050	3.064	FA	26,040	68,930	09/03/2019	02/15/2030
494368-CA-9	KIMBERLY-CLARK CORP			1,2	1.F FE	2,206,144	102.9123	2,495,623	2,425,000	2,214,040	0	4,462	0	0	2.875	3.356	FA	27,888	69,719	03/18/2020	02/07/2050
49446R-AU-3	KIMCO REALTY CORP			1,2	2.A FE	314,505	105.1417	331,196	315,000	314,784	0	70	0	0	3.300	3.324	FA	4,331	10,395	08/01/2017	02/01/2025
494550-BM-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	2,856,130	102.1232	3,063,697	3,000,000	2,979,007	0	17,979	0	0	3.450	4.095	FA	39,100	103,500	04/28/2014	02/15/2023
496902-AN-7	KINROSS GOLD CORP		C	1,2	2.C FE	1,400,877	108.5001	1,519,001	1,400,000	1,400,335	0	(77)	0	0	5.950	5.938	MS	24,527	83,300	01/23/2015	03/15/2024
49727@-AB-3	KIRBY CORPORATION 4.41 03-2042 - MBS				2.C	8,397,950	114.9134	9,650,373	8,397,950	8,397,963	0	(1)	0	0	4.410	4.451	MON	16,460	370,349	08/23/2017	03/15/2042
5006EP-AJ-0	KOREA EAST WEST POWER CO LTD		C		1.C FE	273,642	104.2960	286,814	275,000	274,550	0	276	0	0	3.875	3.985	JJ	4,795	10,656	07/12/2018	07/19/2023
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	115,125	117.2647	175,897	150,000	116,163	0	600	0	0	4.375	6.176	JD	547	6,563	03/23/2020	06/01/2046
501044-CN-9	KROGER CO			1,2	2.A FE	372,432	131.2750	393,825	300,000	367,708	0	(2,606)	0	0	5.400	3.677	JJ	7,470	16,200	02/25/2020	07/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	4,977,350	98.7880	4,939,400	5,000,000	4,979,541	0	2,191	0	0	2.000	2.070	AO	23,611	50,000	04/12/2021	04/06/2028
50220P-AE-3	LSEGA FINANCING PLC		C	1,2	1.G FE	3,984,533	104.6701	4,186,805	4,000,000	3,984,946	0	413	0	0	3.200	3.226	AO	30,222	64,000	03/26/2021	04/06/2041
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	54,299	104.8477	57,666	55,000	54,849	0	78	0	0	4.000	4.157	MN	367	2,200	10/29/2013	11/01/2023
51222B-AA-1	LAKEVIEW HEALTH HOLDINGS, INC. 9.75 12-2				5.C	0	0.0000	0	0	0	0	0	0	0	9.750	0.000	MJSD	61,181	0	01/26/2017	12/15/2021
51222B-AB-9	LAKEVIEW HEALTH HOLDINGS, INC. (REVOLVIN				5.C	0	0.0000	0	0	0	0	0	0	0	9.750	0.000	MJSD	2,078	0	04/01/2020	12/15/2021
512807-AW-8	LAM RESEARCH CORP			1,2	1.G FE	612,372	100.0352	650,229	650,000	612,889	0	518	0	0	2.875	3.181	JD	831	18,688	05/11/2021	06/15/2050
52107Q-AJ-4	LAZARD GROUP LLC			1,2	2.A FE	5,706,950	114.4504	6,592,345	5,760,000	5,721,491	0	4,771	0	0	4.500	4.616	MS	73,440	259,200	09/12/2018	09/19/2028
52206A-AD-2	LEASEPLAN CORPORATION NV		C		2.A FE	249,435	103.1028	257,757	250,000	249,672	0	110	0	0	2.875	2.924	AO	1,338	7,188	10/17/2019	10/24/2024
524660-AX-5	LEGGETT & PLATT INC			1,2	2.B FE	2,473,651	104.9691	2,603,234	2,480,000	2,477,932	0	669	0	0	3.800	3.831	MN	12,042	94,240	11/05/2014	11/15/2024
52467B-BJ-3	LEGG MASON MTG CAP - MBS				2.B	1,743,065	110.5283	1,926,580	1,743,065	1,743,065	0	0	0	0	5.530	5.594	MON	8,033	96,391	07/29/2003	04/01/2028
52532X-AD-7	LEIDOS INC			1,2	2.C FE	99,642	106.1920	106,192	100,000	99,758	0	74	0	0	3.625	3.702	MN	463	3,625	05/07/2020	05/15/2025
52532X-AF-2	LEIDOS INC			1,2	2.C FE	98,716	111.4120	111,412	100,000	98,899	0	117	0	0	4.375	4.535	MN	559	4,375	05/07/2020	05/15/2030
526057-BW-3	LENNAR CORP			1,2	2.C FE	278,636	106.0158	291,543	275,000	276,054	0	(591)	0	0	4.875	4.630	JD	596	13,406	02/14/2017	12/15/2023
526602-AB-3	LEONARD WOOD FAMILY COMMUNITIES LLC				2.A FE	4,827,702	107.8440	5,263,496	4,880,657	4,861,692	0	1,820	0	0	5.559	5.617	JJ	131,304	277,069	03/20/2006	07/15/2030
529043-AD-3	LXP INDUSTRIAL TRUST			1,2	2.B FE	3,829,138	105.1318	4,032,855	3,836,000	3,833,877	0	858	0	0	4.400	4.424	JD	7,502	168,784	03/24/2017	06/15/2024
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	3,915,815	101.1339	3,792,521	3,750,000	3,757,879	0	(23,059)	0	0	4.950	4.303	MN	30,938	185,625	05/15/2014	05/01/2022
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	3,562,462	110.2511	3,941,478	3,575,000	3,562,749	0	173	0	0	3.950	3.967	MN	18,044	141,213	05/06/2020	05/15/2060
53227J-AA-2	LIFE STORAGE LP			1,2	2.B FE	9,360,138	109.7677	10,323,655	9,405,000	9,376,421	0	4,293	0	0	3.875	3.933	JD	16,198	364,444	11/28/2017	12/15/2027
53227J-AC-8	LIFE STORAGE LP			1,2	2.B FE	74,643	98.3255	73,744	75,000	74,685	0	32	0	0	2.200	2.253	AO	348	1,751	09/09/2020	10/15/2030
532457-BY-3	ELI LILLY AND CO			1,2	1.F FE	630,690	91.8469	688,852	750,000	632,332	0	1,642	0	0	2.250	3.084	MN	2,156	16,875	05/11/2021	05/15/2050
534187-BD-0	LINCOLN NATIONAL CORP			1	2.A FE	1,963,962	104.8398	2,075,828	1,980,000	1,976,885	0	1,781	0	0	4.000	4.099	MS	26,400	79,200	08/13/2013	09/01/2023
534187-BE-8	LINCOLN NATIONAL CORP			1	2.A FE	798,720	106.1440	849,152	800,000	799,553	0	141	0	0	3.350	3.369	MS	8,338	26,800	03/04/2015	03/09/2025
534187-BF-5	LINCOLN NATIONAL CORP			1,2	2.A FE	5,593,392	108.4961	6,075,783	5,600,000	5,595,878	0	652	0	0	3.625	3.639	MS	61,464	203,000	12/05/2016	12/12/2026
534187-BJ-7	LINCOLN NATIONAL CORP			1,2	2.A FE	249,740	104.0863	260,216	250,000	249,789	0	23	0	0	3.050	3.062	JJ	3,516	7,625	08/12/2019	01/15/2030
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	1,248,900	121.6369	1,520,461	1,250,000	1,249,053	0	86	0	0	4.375	4.380	JD	2,431	54,688	05/08/2020	06/15/2050
53567B-AB-8	Lineage Logistics, LLC				2.B PL	15,000,000	99.2759	14,891,385	15,000,000	15,000,000	0	0	0	0	2.520	2.520	FA	137,550	0	08/20/2021	08/20/2028
53619B-AA-8	LION COPOLYMER HOLDINGS LLC 9.75 10-2021				5.A	0	100.0000	0	0	0	0	0	0	0	9.750	9.750	MJSD	10,833	0	10/30/2014	10/30/2021
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2,5	1.F FE	325,000	106.8752	347,345	325,000	325,000	0	0	0	0	3.574	3.574	MN	1,742	11,616	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.F FE	1,195,764	112.2672	1,347,206	1,200,000	1,197,189	0	426	0	0	4.375	4.418	MS	14,438	52,500	03/15/2018	03/22/2028
53944Y-AE-3	LLOYDS BANKING GROUP PLC		C		2.A FE	4,797,150	116.9510	5,847,551	5,000,000	4,806,198	0	3,802	0	0	4.344	4.601	JJ	103,773	217,200	07/16/2019	01/09/2048
539830-BC-2	LOCKHEED MARTIN CORP			1,2	1.G FE	664,225	111.9094	749,793	670,000	665,741	0	248	0	0	3.600	3.661	MS	8,040	24,120	02/12/2015	03/01/2035
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	1,488,420	108.3004	1,624,506	1,500,000	1,494,917	0	1,149	0	0	3.550	3.641	JJ	24,554	53,250	11/16/2015	01/15/2026
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	4,981,000	122.2129	6,110,647	5,000,000	4,984,567	0	815	0	0	4.500	4.527	MN	28,750	225,000	12/08/2015	05/15/2036
539830-BQ-1	LOCKHEED MARTIN CORP			1,2	1.G FE	2,712,776	100.0691	2,876,988	2,875,000	2,715,333	0	2,557	0	0	2.800	3.095	JD	3,578	80,500	05/12/2021	06/15/2050
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO			1,2	1.F FE	3,597,012	116.2038	4,183,335	3,600,000	3,597,296	0	115	0	0	4.375	4.380	AO	39,375	157,500	09/21/2015	10/01/2045
548661-CW-5	LOWE'S COMPANIES INC			1,2	2.A FE	5,017,911	100.2130	5,010,650	5,000,000	5,000,075	0	(2,163)	0	0	3.120	3.075	AO	32,933	156,000	04/16/2012	04/15/2022
548661-DH-7	LOWE'S COMPANIES INC			1,2	2.A FE	830,165	106.4721	889,042	835,000	833,015	0	495	0	0	3.375	3.444	MS	8,298	28,181	09/09/2015	09/15/2025
548661-DV-6	LOWE'S COMPANIES INC			1,2	2.A FE	497,665	125.8740	629,370	500,000	497,838	0	103	0	0	5.000	5.036	AO	5,278	25,000	03/24/2020	04/15/2040
548661-DX-2	LOWE'S COMPANIES INC			1,2	2.A FE	328,433	95.9154	316,521	330,000	328,628	0	196	0	0	1.300	1.369	AO	906	4,207	01/22/2021	04/15/2028
55266C-XM-3	FIFTH THIRD BANK NA (OHIO)			2,5	1.G FE	6,750,000	102.3410	6,908,017	6,750,000	6,750,000	0	0	0	0	4.000	4.000	JD	22,500	270,000	11/16/2017	12/01/2027
553110-AA-5	MK Lease Trust Series 2005-1 - MBS				1.B	4,054,667	114.0884	4,541,742	3,980,897	4,001,840	0	(4,803)	0	0	6.655	6.542	MON	11,775	264,929	05/13/2005	05/15/2025
55323#-AA-8	MK LEASE TRUST - MBS				2.C	4,895,021	105.4255	5,160,602	4,895,021	4,895,030	0	(4)	0	0	6.500	6.588	MON	14,141	318,176	03/03/2004	01/15/2024
55323#-AB-6	MK LEASE TRUST SERIES 2003-1 - MBS				2.C	27,421	103.5908	28,406	27,421	27,421	0	0	0	0	8.250	8.392	MON	101	2,262	06/25/2004	01/15/2024
55323B-AA-0	MK LEASE TRUST (CVS QUEENS) - MBS				2.B	1,212,072	113.4923	1,355,574	1,194,420	1,199,552	0	(847)	0	0	6.444	6.376	MON	3,421	76,968	05/13/2004	11/15/2028
55336V-AG-5	MPLX LP			1,2	2.B FE	1,458,893	108.5616	1,557,859	1,435,000	1,444,305	0	(3,088)	0	0	4.875	4.616	JD	5,830	69,956	12/16/2016	12/01/2024
55336V-AR-1	MPLX LP			1,2	2.B FE	147,097	108.4484	151,828	140,000	145,291	0	(792)	0	0	4.000	3.296	MS	1,649	5,600	08/29/2019	03/15/2028
55336V-AS-9	MPLX LP			1,2	2.B FE	178,309	114.2827	182,852	160,000	174,193	0	(1,808)	0	0	4.800	3.345	FA	2,901	7,680	08/29/2019	02/15/2029
55336V-BN-9	MPLX LP			1,2	2.B FE	289,548	110.8394	321,434	290,000	289,672	0	48	0	0	4.250	4.272	JD	1,027	12,325	11/16/2017	12/01/2027
55342U-AH-7	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	100,625	104.6250	104,625	100,000	100,373	0	(52)	0	0	5.000	4.924	AO	1,056	5,000	09/13/2017	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	99,688	105.5000	105,500	100,000	99,757	0	30	0	0	4.625	4.663	FA	1,927	4,625	07/18/2019	08/01/2029
553718-AA-1	ROPER ST. FRANCIS 4.22 03-2038 - MBS				1.G	5,842,877	114.5852	6,695,074	5,842,877	5,842,885	0	0	0	0	4.220	4.257	MON	10,959	246,569	07/31/2017	03/15/2038
553938-AA-5	MOMENTUM GROUP, INC. 11.00 09-2022				6. YE	4,723,049	92.6000	4,373,543	4,723,049	4,373,543	(349,506)	0	0	0	11.000	10.998	MJSD	261,211	350,837	06/30/2021	09/30/2023
55608J-AP-3	MACQUARIE GROUP LTD		C	2,5	1.G FE	4,500,000	115.6294	5,203,325	4,500,000	4,500,000	0	0	0	0	5.033	5.032	JJ	104,435	226,485	10/04/2018	01/15/2030

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
55646#-AA-8	MADERA COUNTY CA - MBS				1.D	7,345,295	122.1788	8,885,854	7,272,831	7,338,313	0	(2,288)	0	0	4.580	4.527	MON	14,804	333,095	04/19/2018	10/15/2044
55646B-AA-0	MADERA COUNTY CA - MBS				1.D	4,896,213	125.8557	6,102,083	4,848,475	4,892,528	0	(1,944)	0	0	4.740	4.703	MON	10,214	229,817	07/17/2018	01/15/2050
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	462,004	105.1981	531,250	505,000	464,498	0	958	0	0	4.200	4.776	MS	6,245	21,210	04/15/2019	03/15/2045
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	11,969,585	109.1719	13,160,674	12,055,000	11,976,685	0	2,131	0	0	4.200	4.242	AO	123,765	506,310	10/10/2017	10/03/2047
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	109,770	106.2975	106,297	100,000	109,556	0	(203)	0	0	3.950	3.413	MS	1,317	3,950	12/09/2020	03/01/2050
56081#-BP-4	Major League Baseball Trust				1.F FE	1,500,000	115.0898	1,726,346	1,500,000	1,500,000	0	0	0	0	4.010	4.010	JD	3,509	60,150	06/11/2018	12/10/2038
564759-M*-6	LEGG MASON CAPITAL CORP - MBS				1.F	12,009,181	115.2479	13,840,332	12,009,181	12,009,208	0	(3)	0	0	5.600	5.666	MON	29,890	672,513	04/06/2004	03/15/2030
56501R-AE-6	MANULIFE FINANCIAL CORP		C	2	2.A FE	4,617,520	107.6528	4,844,374	4,500,000	4,583,707	0	(14,547)	0	0	4.061	3.661	FA	64,468	182,745	09/11/2019	02/24/2032
56585A-AF-9	MARATHON PETROLEUM CORP			1,2	2.B FE	1,894,457	137.8158	2,143,035	1,555,000	1,868,522	0	(10,185)	0	0	6.500	4.846	MS	33,692	101,075	05/02/2019	03/01/2041
56585A-AG-7	MARATHON PETROLEUM CORP			1,2	2.B FE	3,412,280	105.1560	3,785,616	3,600,000	3,539,914	0	20,631	0	0	4.625	4.286	MS	38,425	130,500	09/02/2014	09/15/2024
56585A-BE-1	MARATHON PETROLEUM CORP			1,2	2.B FE	967,299	114.3741	1,143,741	1,000,000	968,925	0	637	0	0	4.500	4.707	AO	11,250	45,000	05/23/2019	04/01/2048
570535-AS-3	MARKEL CORP			1,2	2.B FE	5,565,448	116.2004	6,507,224	5,600,000	5,568,324	0	964	0	0	4.300	4.337	MN	40,133	240,800	10/30/2017	11/01/2047
571676-AQ-8	MARS INC			1,2	1.F FE	1,263,246	93.7875	1,359,919	1,450,000	1,266,038	0	2,792	0	0	2.450	3.125	JJ	16,282	17,763	05/11/2021	07/16/2050
571748-AK-8	MARSH & MCLENNAN COMPANIES INC				2.A FE	6,939,520	132.7900	9,295,300	7,000,000	6,963,686	0	2,109	0	0	5.875	5.937	FA	171,354	411,250	12/20/2013	08/01/2033
571903-BE-2	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	248,448	112.6015	281,504	250,000	248,667	0	142	0	0	4.625	4.702	JD	514	11,563	05/28/2020	06/15/2030
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	1,186,000	132.4940	1,324,940	1,000,000	1,155,870	0	(5,467)	0	0	5.900	4.610	MN	7,539	59,000	11/04/2015	11/15/2039
575718-AE-1	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	3,250,000	121.6631	3,954,052	3,250,000	3,250,000	0	0	0	0	3.959	3.959	JJ	64,334	128,668	09/22/2014	07/01/2038
57636Q-AK-0	MASTERCARD INC			1,2	1.E FE	5,595,128	120.8360	6,766,816	5,600,000	5,595,505	0	120	0	0	3.950	3.955	FA	76,806	221,200	02/21/2018	02/26/2048
57636Q-AQ-7	MASTERCARD INC			1,2	1.E FE	1,816,940	120.6265	2,110,963	1,750,000	1,816,104	0	(907)	0	0	3.850	3.626	MS	17,780	56,788	05/11/2021	03/26/2050
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	1,171,193	107.6386	1,264,753	1,175,000	1,173,328	0	373	0	0	3.700	3.738	JJ	18,235	43,475	12/02/2015	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	1,495,185	121.9213	1,828,820	1,500,000	1,496,302	0	285	0	0	4.700	4.724	JD	4,308	70,500	12/02/2015	12/09/2035
58502B-AC-0	MEDNAX INC			1,2	4.A FE	75,000	104.6250	78,469	75,000	75,000	0	0	0	0	6.250	6.248	JJ	2,161	4,688	11/07/2018	01/15/2027
585055-BS-4	MEDTRONIC INC			1	1.G FE	1,504,246	106.5102	1,616,825	1,518,000	1,512,797	0	1,489	0	0	3.500	3.613	MS	15,644	53,130	08/31/2015	03/15/2025
585055-BT-2	MEDTRONIC INC			1	1.G FE	1,852,290	123.1901	2,217,422	1,800,000	1,840,141	0	(2,216)	0	0	4.375	4.154	MS	23,188	78,750	12/08/2015	03/15/2035
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	250,000	102.5510	256,378	250,000	250,000	0	0	0	0	2.955	2.955	JJ	3,694	7,695	06/09/2020	01/01/2050
58942H-AB-7	MERCY HEALTH (OHIO)			1,2	1.E FE	110,000	107.2293	117,952	110,000	110,000	0	0	0	0	3.555	3.555	FA	1,629	3,911	12/12/2017	08/01/2027
59022C-AJ-2	BANK OF AMERICA CORP			1	2.A FE	8,009,920	134.7873	10,782,985	8,000,000	8,007,737	0	103	0	0	6.110	6.100	JJ	206,382	488,800	12/20/2013	01/29/2037
590488-AA-6	MESA AIRLINES				1.G PL	6,964,521	109.1149	7,599,327	6,964,521	6,964,637	0	(12)	0	0	4.750	4.750	JJ	152,542	330,815	12/14/2015	07/15/2029
59132#-AA-1	METALS TECHNOLOGY CORPORATION 13.00 03-2				5.B GI	0	0.0000	0	1,421,402	0	0	0	1,421,402	0	13.000	0.000	MJSD	46,196	92,391	03/04/2015	03/04/2022
59156R-AV-0	METLIFE INC			1,2,5	2.B FE	502,125	168.7748	506,324	300,000	466,133	0	(9,391)	0	0	10.750	4.827	FA	13,438	32,250	01/03/2018	08/01/2069
59156R-BG-2	METLIFE INC			1	1.G FE	7,342,649	130.0630	8,460,600	6,505,000	7,255,698	0	(20,684)	0	0	4.875	4.073	MN	42,283	317,119	07/06/2017	11/13/2043
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	3,270,000	148.0109	3,256,240	2,200,000	3,051,174	0	(55,995)	0	0	9.250	4.771	AO	46,918	203,500	12/08/2017	04/08/2068
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION COMPANY				1.F	5,000,000	118.7862	5,939,310	5,000,000	5,000,000	0	0	0	0	4.190	4.190	JD	9,311	209,500	12/17/2014	12/15/2044
594918-BK-9	MICROSOFT CORP			1,2	1.A FE	2,991,540	122.5892	3,677,677	3,000,000	2,993,298	0	343	0	0	4.200	4.221	MN	20,300	126,000	10/29/2015	11/03/2035
594918-BU-7	MICROSOFT CORP			1,2	1.A FE	2,196,863	124.7475	2,806,820	2,250,000	2,199,653	0	636	0	0	3.950	4.068	FA	35,303	88,875	03/10/2017	08/08/2056
594918-BZ-6	MICROSOFT CORP			1,2	1.A FE	498,915	121.3669	606,835	500,000	499,115	0	51	0	0	4.100	4.116	FA	8,257	20,500	01/30/2017	02/06/2037
594918-CB-8	MICROSOFT CORP			1,2	1.A FE	1,023,780	139.3563	1,393,563	1,000,000	1,022,591	0	(248)	0	0	4.500	4.373	FA	18,125	45,000	02/03/2017	02/06/2057
594918-CC-6	MICROSOFT CORP			1,2	1.A FE	614,939	97.9061	660,866	675,000	615,781	0	842	0	0	2.525	2.985	JD	1,420	17,044	05/11/2021	06/01/2050
595017-AP-9	MICROCHIP TECHNOLOGY INC			1,2	2.C FE	350,000	104.2430	364,850	350,000	350,000	0	0	0	0	4.333	4.331	JD	1,264	15,166	06/06/2019	06/01/2023
598329-AE-0	MWFAM 6.631 01/01/51				2.C FE	112,612	120.2067	113,993	94,831	112,340	0	(236)	0	0	6.631	5.368	JJ	3,144	6,305	10/22/2020	01/01/2051
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	1,158,500	107.7234	1,238,819	1,150,000	1,157,467	0	(830)	0	0	4.625	4.516	AO	13,297	53,188	11/16/2020	04/01/2029
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	3,000,000	106.9009	3,207,028	3,000,000	3,000,000	0	0	0	0	3.777	3.777	MS	37,455	113,310	02/26/2018	03/02/2025
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC		C		1.G FE	150,000	111.0347	166,552	150,000	150,000	0	0	0	0	4.018	4.018	MS	1,942	6,027	02/28/2018	03/05/2028
60687Y-AS-8	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	250,000	104.4807	261,202	250,000	250,000	0	0	0	0	3.922	3.924	MS	2,996	9,805	09/05/2018	09/11/2024
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	1,500,000	111.6956	1,675,433	1,500,000	1,500,000	0	0	0	0	4.254	4.255	MS	19,498	63,810	09/05/2018	09/11/2029
60688Q-AS-4	MIZUHO BANK LTD		C		1.F FE	1,718,848	103.1605	1,774,360	1,720,000	1,719,837	0	129	0	0	3.500	3.508	MS	16,722	60,200	03/14/2013	03/21/2023
60871R-AH-3	MOLSON COORS BEVERAGE CO			1,2	2.C FE	13,645,000	111.1998	15,351,131	13,805,000	13,659,397	0	3,826	0	0	4.200	4.270	JJ	267,357	579,810	07/06/2017	07/15/2046
617446-7Y-9	MORGAN STANLEY				2.A FE	685,036	110.4669	756,698	685,000	685,023	0	4	0	0	4.350	4.349	MS	9,353	29,798	09/03/2014	09/08/2026
617446-8N-2	MORGAN STANLEY			1,2,5	1.G FE	5,000,000	149.8871	7,494,356	5,000,000	5,000,000	0	0	0	0	5.597	5.597	MS	75,404	279,850	03/19/2020	03/24/2051
617446-8Y-8	MORGAN STANLEY			1,2,5	1.F FE	2,635,683	98.5172	2,832,369	2,875,000	2,638,558	0	2,875	0	0	2.802	3.231	JJ	34,908	40,279	05/11/2021	01/25/2052
617446-HD-4	MORGAN STANLEY			1	1.G FE	1,307,924	142.8742	1,428,742	1,000,000	1,214,332	0	(16,067)	0	0	7.250	4.602	AO	18,125	72,500	01/28/2016	04/01/2032
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	1,993,560	108.8991	2,177,982	2,000,000	1,995,743	0	625	0	0	3.772	3.808	JJ	32,900	75,440	02/02/2018	01/24/2029
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	2,496,830	103.4359	2,585,898	2,500,000	2,499,562	0	374	0	0	3.750	3.766	FA	32,813	93,750	05/08/2014	02/25/2023

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
61772B-AC-7	MORGAN STANLEY			1,2,5	1.F FE	4,025,000	105.0652	4,228,872	4,025,000	4,025,000	0	0	0	0	3.217	3.217	AO	24,818	64,742	04/19/2021	04/22/2042
617734-A#-5	MORONGO BAND OF MISSION INDIANS SR SECUR				2.C FE	1,500,000	119.6519	1,794,778	1,500,000	1,500,000	0	0	0	0	5.650	5.649	AO	15,773	84,750	10/31/2018	10/24/2033
61945C-AD-5	MOSAIC CO			1,2	2.C FE	647,569	124.1590	807,034	650,000	648,317	0	159	0	0	5.450	5.480	MN	4,527	35,425	11/07/2013	11/15/2033
62311#-AA-8	KRANKEN HOUSE LH LP- MOUNT SINAI HOSPITA				1.G	5,006,832	110.7289	5,544,009	5,006,832	5,006,832	0	0	0	0	3.720	3.747	MON	8,278	186,049	12/15/2021	01/15/2051
623115-AC-6	MOUNT SINAI HOSPITAL (NEW YORK)			1	1.G FE	1,595,000	109.1936	1,741,638	1,595,000	1,595,000	0	0	0	0	3.831	3.831	JJ	30,552	61,104	12/14/2017	07/01/2035
623115-AE-2	MOUNT SINAI HOSPITAL (NEW YORK)			1,2	1.G FE	1,000,000	109.0600	1,090,600	1,000,000	1,000,000	0	0	0	0	3.737	3.737	JJ	18,685	37,370	11/14/2019	07/01/2049
628968-AB-1	TOWN OF OYSTER BAY II				6. IF	0	0.0000	0	7,424,212	0	0	0	0	0	0.000	0.000	MON	0	0	03/31/2016	08/22/2029
628968-AC-9	SHERWIN-WILLIAMS 3.938028 05-2024				2.B	2,133,305	102.7142	2,191,206	2,133,305	2,133,506	0	(81)	0	0	3.938	3.934	MAY	56,007	80,237	12/02/2013	05/01/2024
62912X-AF-1	NGPL PIPECO LLC			1,2	2.C FE	100,375	111.3325	111,333	100,000	100,235	0	(39)	0	0	4.875	4.822	FA	1,842	4,875	02/22/2018	08/15/2027
62927#-AA-4	NFL VENTURES, LP				1.E FE	2,686,679	107.1082	2,877,654	2,686,679	2,686,783	0	(13)	0	0	3.860	3.858	OCT	21,893	103,706	12/17/2013	10/15/2028
62927#-AF-3	NFL VENTURES, LP				1.E FE	2,075,223	106.3328	2,206,643	2,075,223	2,075,223	0	0	0	0	3.480	3.480	AO	15,246	72,218	08/31/2015	04/15/2031
62952E-AE-7	NYU LANGONE HOSPITALS			1,2	1.G FE	12,438,942	116.5820	13,814,967	11,850,000	12,389,579	0	(11,816)	0	0	4.368	4.076	JJ	258,804	517,608	11/02/2017	07/01/2047
62954H-AE-8	NXP BV		C	1,2	2.B FE	49,958	103.3380	51,669	50,000	49,971	0	8	0	0	2.700	2.718	MN	225	1,350	04/29/2020	05/01/2025
62963#-AJ-0	NATURAL RESOURCE PARTNERS LLC				4.A	1,479,733	102.7558	1,520,512	1,479,733	1,479,733	0	0	0	0	5.030	5.029	JD	6,203	74,431	04/20/2011	12/01/2026
62964*-AA-2	NYSARC, Inc.				1.E PL	5,323,483	123.5358	6,576,406	5,323,483	5,323,494	0	(1)	0	0	5.730	5.730	JJ	151,670	305,036	08/24/2005	07/02/2035
62974*-AA-0	NORTHWEST PARKWAY				2.B PL	2,100,720	105.2348	2,210,688	2,100,720	2,100,720	0	0	0	0	4.560	4.560	MJSD	24,214	71,845	01/04/2017	03/31/2027
62983P-AA-3	NAKILAT INC		C	1	1.E FE	9,516,844	122.5000	11,607,120	9,475,200	9,493,434	0	(1,790)	0	0	6.067	6.031	JD	1,597	574,860	12/13/2006	12/31/2033
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	1,922,020	102.2088	2,044,177	2,000,000	1,988,397	0	9,615	0	0	3.750	4.267	MS	25,000	75,000	01/06/2014	03/01/2023
636792-AB-9	NATIONAL LIFE INSURANCE CO			2,5	1.G FE	11,705,000	120.1650	14,119,389	11,750,000	11,705,882	0	373	0	0	5.250	5.272	JJ	277,594	616,875	04/23/2019	07/19/2068
637071-AM-3	NOV INC			1,2	2.B FE	818,936	103.3876	852,948	825,000	820,083	0	557	0	0	3.600	3.688	JD	2,475	29,700	11/04/2019	12/01/2029
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	2,494,950	105.6056	2,640,141	2,500,000	2,498,632	0	551	0	0	3.900	3.924	JD	4,333	97,500	05/05/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	498,795	108.3448	541,724	500,000	499,506	0	142	0	0	4.000	4.028	MN	2,556	20,000	10/14/2015	11/15/2025
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	9,959,300	107.0042	10,700,416	10,000,000	9,974,918	0	3,902	0	0	3.500	3.548	AO	73,889	350,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	4,122,795	145.7307	4,341,319	2,979,000	3,861,741	0	(68,208)	0	0	8.000	4.357	MS	79,440	238,320	02/13/2019	03/01/2032
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		C	2	2.B FE	14,087,451	106.6824	15,042,215	14,100,000	14,062,934	0	3,332	0	0	4.125	4.155	AO	117,941	581,625	10/11/2017	10/18/2032
63861V-AA-5	NATIONWIDE BUILDING SOCIETY		C	2,5	2.A FE	5,000,000	103.0071	5,150,356	5,000,000	5,000,000	0	0	0	0	3.766	3.768	MS	59,105	188,300	03/01/2018	03/08/2024
63861V-AC-1	NATIONWIDE BUILDING SOCIETY		C	2,5	2.A FE	250,000	104.7329	261,832	250,000	250,000	0	0	0	0	4.363	4.365	FA	4,545	10,908	07/25/2018	08/01/2024
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			1	1.G FE	1,256,328	173.0296	1,384,236	800,000	1,195,861	0	(13,602)	0	0	9.375	5.089	FA	28,333	75,000	02/08/2017	08/15/2039
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC			1	1.G FE	1,054,470	121.5247	1,215,247	1,000,000	1,048,764	0	(1,405)	0	0	4.450	4.102	JJ	20,519	44,500	09/11/2017	01/15/2043
64110D-AF-1	NETAPP INC			1,2	2.B FE	720,630	104.5267	783,950	750,000	736,281	0	4,701	0	0	3.300	4.012	MS	6,325	24,750	06/27/2018	09/29/2024
64110L-AL-0	NETFLIX INC			1	3.A FE	136,094	112.3800	140,475	125,000	131,417	0	(1,892)	0	0	5.875	4.106	AO	1,550	7,344	06/10/2019	02/15/2025
64110L-AS-5	NETFLIX INC			1	3.A FE	102,000	114.0000	114,000	100,000	101,553	0	(204)	0	0	4.875	4.588	AO	1,029	4,875	09/24/2019	04/15/2028
64128X-AG-5	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	1,636,883	111.1489	1,833,957	1,650,000	1,642,488	0	1,305	0	0	4.500	4.599	MS	21,863	74,250	03/09/2017	03/15/2027
645869-E@-3	NEW JERSEY NATURAL GAS 3.66 04-2045				1.E	3,000,000	110.1936	3,305,809	3,000,000	3,000,000	0	0	0	0	3.660	3.660	AO	23,180	109,800	04/15/2015	04/15/2045
650119-AR-1	NEW YORK UNIVERSITY			2	1.D FE	1,000,000	103.8647	1,038,647	1,000,000	1,000,000	0	0	0	0	4.142	4.142	JJ	20,710	41,420	04/10/2015	07/01/2048
65120F-AE-4	NEWCREST FINANCE PTY LTD		C	1,2	2.B FE	3,041,382	113.6578	3,466,563	3,050,000	3,041,786	0	312	0	0	4.200	4.216	MN	17,080	128,100	05/08/2020	05/13/2050
651639-AV-8	NEWMONT CORPORATION			1,2	2.A FE	5,963,768	133.3025	6,331,868	4,750,000	5,893,095	0	(32,816)	0	0	5.450	3.820	JD	15,820	258,875	10/11/2019	06/09/2044
651639-AX-4	NEWMONT CORPORATION			1,2	2.A FE	719,026	102.9148	746,132	725,000	720,262	0	553	0	0	2.800	2.895	AO	5,075	20,300	09/05/2019	10/01/2029
654740-BL-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC				2.C FE	4,998,200	104.0350	5,201,752	5,000,000	4,999,584	0	486	0	0	3.875	3.880	MS	53,819	193,750	09/18/2018	09/21/2023
65557F-AH-9	NORDEA BANK ABP		C	2	1.G FE	4,625,000	111.0523	5,136,171	4,625,000	4,625,000	0	0	0	0	4.625	4.624	MS	64,172	213,906	09/06/2018	09/13/2033
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	6,999,790	114.5283	8,016,978	7,000,000	6,999,655	0	0	0	0	3.950	3.950	AO	69,125	276,500	09/04/2012	10/01/2042
655844-CD-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,477,225	107.6217	2,690,543	2,500,000	2,478,362	0	545	0	0	3.400	3.449	MN	14,167	85,000	10/24/2019	11/01/2049
662352-A*-4	NORTH SHORE - LONG ISLAND JEWISH HEALTH				1.G	1,800,160	109.5927	1,972,844	1,800,160	1,800,160	0	0	0	0	4.200	4.199	MN	12,601	75,607	10/08/2014	05/01/2030
665501-AK-8	NORTHERN NATURAL GAS CO			1,2	1.F FE	3,230,210	114.5640	3,757,699	3,280,000	3,235,660	0	1,318	0	0	4.100	4.198	MS	39,597	134,480	07/14/2017	09/15/2042
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.F FE	778,185	117.3105	879,828	750,000	776,896	0	(526)	0	0	4.300	4.078	JJ	14,871	32,250	06/12/2019	01/15/2049
665501-AM-4	NORTHERN NATURAL GAS CO			1,2	1.F FE	842,486	103.1339	876,638	850,000	842,594	0	108	0	0	3.400	3.447	AO	6,101	14,932	04/07/2021	10/16/2051
665772-CN-7	NORTHERN STATES POWER CO			1,2	1.E FE	752,508	118.0538	903,111	765,000	754,040	0	271	0	0	4.000	4.095	FA	11,560	30,600	08/04/2015	08/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	10,610,930	118.2604	12,417,338	10,500,000	10,610,000	0	(1,828)	0	0	4.030	3.961	AO	89,332	423,150	04/01/2021	10/15/2047
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER,				2.A PL	9,252,237	100.0000	9,252,237	9,252,237	9,252,237	0	0	0	0	8.000	7.143	MAT	1,605,777	(23,892)	12/17/2021	06/10/2034
668074-B*-7	NORTHWESTERN ENERGY				1.G	3,600,000	110.1380	3,964,969	3,600,000	3,600,000	0	0	0	0	5.010	5.009	MN	30,060	180,360	05/27/2010	05/01/2025
668444-AP-7	NORTHWESTERN UNIVERSITY			2	1.B FE	12,114,792	108.0496	13,019,972	12,050,000	12,091,478	0	(5,981)	0	0	3.812	3.746	JD	38,279	459,346	12/12/2017	12/01/2050
66934#-AA-6	NORWEGIAN AIR SHUTTLE ASA 2015-1 A 4.75		C		4.C PL	4,537,300	80.2638	3,641,807	4,537,300	4,537,300	0	0	0	0	4.750	0.000	JJ	0	0	12/21/2015	01/22/2028
66986*-AA-7	NOVALINK, INC. 14.00 07-2022				5.B GI	139,951	100.0000	139,951	139,951	139,951	0	0	0	0	14.000	13.993	MJSD	4,953	10,147	12/31/2020	07/13/2022

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
66988A-AJ-3	NOVANT HEALTH INC			1,2	1.D FE	4,200,000	107.7116	4,523,889	4,200,000	4,200,000	0	0	0	0	3.318	3.318	MN	23,226	75,872	04/08/2021	11/01/2061
670346-AL-9	NUCOR CORP			1,2	1.G FE	2,023,024	101.6327	2,032,653	2,000,000	2,014,265	0	(33,705)	0	0	4.125	2.488	MS	24,292	82,500	12/16/2020	09/15/2022
670346-AM-7	NUCOR CORP			1,2	1.G FE	2,043,480	104.2438	2,084,877	2,000,000	2,008,710	0	(6,100)	0	0	4.000	3.666	FA	33,333	80,000	09/25/2015	08/01/2023
67066G-AH-7	NVIDIA CORP			1,2	1.G FE	631,296	114.4284	686,571	600,000	630,875	0	(421)	0	0	3.500	3.218	AO	5,250	10,500	05/11/2021	04/01/2050
67080L-AA-3	NUVEEN LLC			1,2	1.C FE	546,717	110.9345	610,140	550,000	547,652	0	321	0	0	4.000	4.072	MN	3,667	22,000	10/17/2018	11/01/2028
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	1,121,985	112.8822	1,269,925	1,125,000	1,123,001	0	333	0	0	4.350	4.382	JD	4,078	48,938	05/10/2018	06/01/2028
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L				1.D Z	1,268,913	100.0000	1,247,253	1,247,253	1,260,843	0	(4,203)	0	0	5.000	4.607	MJSD	27,998	33,166	10/27/2021	01/24/2025
674003-A@-7	Oaktree Capital Management				1.G FE	3,000,000	108.5539	3,256,617	3,000,000	3,000,000	0	0	0	0	4.010	4.010	MS	39,432	120,300	09/03/2014	09/03/2026
674003-B*-8	Oaktree Capital Group, LLC				1.G FE	5,000,000	110.4358	5,521,788	5,000,000	5,000,000	0	0	0	0	3.690	3.690	MS	60,475	184,500	07/12/2016	07/12/2031
674003-B@-6	Oaktree Capital Management, LP				1.G FE	6,000,000	111.8955	6,713,732	6,000,000	6,000,000	0	0	0	0	3.780	3.780	JD	8,190	226,800	12/18/2017	12/18/2032
674599-CS-2	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	139,308	102.5950	143,633	140,000	139,453	0	61	0	0	3.500	3.559	FA	1,851	4,900	08/06/2019	08/15/2029
674599-CY-9	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	4,127,880	101.2500	4,050,000	4,000,000	4,122,858	0	(2,393)	0	0	4.400	4.209	FA	66,489	176,000	09/27/2019	08/15/2049
675553-A@-0	OCHSNER CLINIC FOUNDATION 4.13 05-2045				1.C FE	5,000,000	116.5554	5,827,771	5,000,000	5,000,000	0	0	0	0	4.130	4.103	MN	26,386	206,500	06/10/2020	05/15/2045
67624@-AA-1	TERRA FUNDING - BIXBY RANCH, LLC SR SECU				1.E PL	2,788,603	114.3677	3,189,261	2,788,604	2,788,607	0	0	0	0	4.000	4.033	MON	4,958	111,544	05/07/2013	02/15/2041
677050-AK-2	OGLETHORPE POWER CORP			1	2.A FE	6,955,900	113.2501	7,927,509	7,000,000	6,961,987	0	1,081	0	0	4.550	4.589	JD	26,542	318,500	06/09/2014	06/01/2044
677052-AA-0	OGLETHORPE POWER CORP			1	2.A FE	997,500	127.5750	1,275,750	1,000,000	997,924	0	60	0	0	5.375	5.392	MN	8,958	53,750	11/04/2010	11/01/2040
677071-AC-6	OHANA MILITARY COMMUNITIES LLC			1	1.D FE	147,472	140.3270	140,327	100,000	144,841	0	(1,471)	0	0	6.193	3.237	AO	1,548	6,193	03/05/2020	04/01/2049
677071-AV-4	OHANA 2007A II - RMBS				1.G FE	313,564	130.6390	306,566	234,667	310,588	0	(1,254)	0	0	6.150	4.228	AO	3,608	14,432	08/28/2019	10/01/2051
67777J-AK-4	OHIOHEALTH CORP			1,2	1.B FE	1,000,000	105.4841	1,054,841	1,000,000	1,000,000	0	0	0	0	3.042	3.042	MN	3,887	30,420	05/21/2020	11/15/2050
678858-BM-2	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	1,194,010	126.1018	1,261,018	1,000,000	1,164,561	0	(5,715)	0	0	5.250	4.000	MN	6,708	52,500	05/16/2016	05/15/2041
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE				1.F YE	1,900,000	120.0762	2,281,448	1,900,000	1,900,000	0	0	0	0	4.830	4.829	JD	7,648	91,722	04/07/2011	12/01/2040
680223-AJ-3	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	1,815,839	108.9247	1,987,876	1,825,000	1,822,107	0	1,058	0	0	4.875	4.937	AO	22,242	88,969	09/22/2014	10/01/2024
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	1,746,833	108.3319	1,895,808	1,750,000	1,748,325	0	314	0	0	3.875	3.897	FA	23,546	67,813	08/23/2016	08/26/2026
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC			1,2	1.G FE	4,184,859	108.7864	4,351,455	4,000,000	4,181,227	0	(3,333)	0	0	4.250	3.979	AO	35,889	181,333	11/18/2020	10/15/2050
68245J-AB-6	INTACT US HOLDINGS INC			1	1.G FE	1,031,330	102.8004	1,028,004	1,000,000	1,008,227	0	(9,330)	0	0	4.600	3.612	MN	6,644	46,000	06/11/2019	11/09/2022
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	75,000	101.2760	75,957	75,000	75,000	0	0	0	0	3.875	3.875	MS	856	2,906	09/06/2019	01/15/2028
68259@-AA-1	1999 NORTH CONWAY/SHAWS 8.08 12-2026 - M				3.B	2,663,537	113.8972	3,033,693	2,663,537	2,663,547	0	(1)	0	0	8.080	8.217	MON	12,554	246,970	12/22/1999	12/10/2026
68268D-AY-9	ONEOK INC			1,2	2.C FE	1,992,880	103.6842	2,073,684	2,000,000	1,994,390	0	644	0	0	3.400	3.442	MS	22,667	68,000	08/12/2019	09/01/2029
68268D-BB-8	ONEOK INC			1,2	2.B FE	345,157	101.9494	336,433	330,000	343,734	0	(1,423)	0	0	3.100	2.519	MS	3,012	10,230	01/27/2021	03/15/2030
68268N-AJ-2	ONEOK PARTNERS LP			1,2	2.B FE	2,088,674	101.1954	2,226,300	2,200,000	2,188,980	0	14,401	0	0	3.375	4.064	AO	18,563	74,250	02/21/2014	10/01/2022
68279@-AC-3	CTL 2010-20 TRUST (GENRE CORP) - MBS				1.B	4,000,000	117.2107	4,688,429	4,000,000	4,000,000	0	0	0	0	4.960	5.011	MON	8,818	198,400	10/08/2010	04/15/2030
68389X-AH-8	ORACLE CORP			1	2.A FE	2,186,899	132.8203	2,324,355	1,750,000	2,114,990	0	(13,575)	0	0	6.125	4.402	JJ	51,510	107,188	09/29/2016	07/08/2039
68389X-AV-7	ORACLE CORP			1,2	2.A FE	10,039,221	110.9014	11,090,138	10,000,000	10,032,470	0	(1,911)	0	0	4.300	4.263	JJ	206,639	430,000	10/30/2018	07/08/2034
68389X-BC-8	ORACLE CORP			1,2	2.A FE	4,321,839	103.8684	4,674,078	4,500,000	4,431,922	0	18,981	0	0	2.950	3.429	MN	16,963	132,750	12/22/2015	05/15/2025
68389X-BQ-7	ORACLE CORP			1,2	2.A FE	16,507,156	104.1669	17,291,702	16,600,000	16,515,294	0	2,663	0	0	4.000	4.032	MN	84,844	664,000	02/14/2018	11/15/2047
68389X-BY-0	ORACLE CORP			1,2	2.A FE	3,508,770	99.1477	2,974,430	3,000,000	3,502,395	0	(6,375)	0	0	3.850	3.095	AO	28,875	115,500	01/25/2021	04/01/2060
68964*-AE-1	OTTER TAIL POWER COMPANY (Amended--origi				2.B FE	9,431,357	140.8165	14,081,653	10,000,000	9,565,042	0	15,072	0	0	6.470	6.930	FA	244,422	647,000	02/15/2009	08/20/2037
69033C-AC-3	OVERSEA-CHINESE BANKING CORPORATION LTD		C		1.F FE	991,080	106.3744	1,063,744	1,000,000	997,476	0	1,010	0	0	4.250	4.359	JD	1,417	42,500	06/12/2014	06/19/2024
690742-AB-7	OWENS CORNING			1	2.C FE	10,985,910	141.4049	14,140,491	10,000,000	10,820,281	0	(31,675)	0	0	7.000	6.152	JD	58,333	700,000	02/01/2016	12/01/2036
691205-AE-8	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	213,564	103.0589	221,577	215,000	213,813	0	239	0	0	3.750	3.886	JD	314	8,063	12/10/2020	06/17/2026
693304-BA-4	PECO ENERGY CO			1,2	1.E FE	3,121,313	102.3936	3,199,801	3,125,000	3,121,389	0	77	0	0	3.050	3.056	MS	28,064	49,510	03/01/2021	03/15/2051
69349L-AG-3	PNC BANK NA			2	1.G FE	3,882,690	101.6679	4,066,717	4,000,000	3,977,506	0	26,536	0	0	2.700	3.392	MN	18,000	108,000	06/21/2018	11/01/2022
69349L-AQ-1	PNC BANK NA			2	1.G FE	4,413,750	109.8980	4,670,665	4,250,000	4,319,398	0	(16,988)	0	0	4.200	3.727	MN	29,750	178,500	12/29/2015	11/01/2025
69349L-AR-9	PNC BANK NA				1.G FE	1,995,560	112.2099	2,244,198	2,000,000	1,997,013	0	454	0	0	4.050	4.076	JJ	34,875	81,000	09/11/2018	07/26/2028
69351U-AU-7	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	5,493,945	117.1921	6,504,161	5,550,000	5,499,056	0	1,193	0	0	3.950	4.008	JD	18,269	219,225	05/08/2017	06/01/2047
69352P-AM-5	PPL CAPITAL FUNDING INC			1,2	2.B FE	4,939,600	116.8470	5,842,348	5,000,000	4,944,413	0	1,250	0	0	4.000	4.070	MS	58,889	200,000	09/06/2017	09/15/2047
69353R-EQ-7	PNC BANK NA			2	1.F FE	249,470	106.3114	265,779	250,000	249,799	0	55	0	0	3.250	3.275	JD	677	8,125	05/27/2015	06/01/2025
694308-JM-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	379,140	108.2200	357,126	330,000	374,550	0	(4,590)	0	0	4.550	2.665	JJ	7,508	7,508	01/22/2021	07/01/2030
69448F-AA-9	PACIFIC LIFE INSURANCE CO			2,5	1.F FE	18,113,215	115.0634	20,999,072	18,250,000	18,073,348	0	1,474	0	0	4.300	4.348	AO	146,051	784,750	05/14/2018	10/24/2067
695156-AW-9	PACKAGING CORP OF AMERICA			1,2	2.B FE	348,156	99.9083	349,679	350,000	348,167	0	12	0	0	3.050	3.077	AO	2,965	0	09/07/2021	10/01/2051
70213B-AB-7	PARTNERRE FINANCE B LLC			1,2	1.G FE	1,995,660	108.8748	2,177,496	2,000,000	1,996,759	0	440	0	0	3.700	3.725	JJ	36,794	74,000	06/12/2019	07/02/2029
70213H-AD-0	MASS GENERAL BRIGHAM INC			1,2	1.D FE	5,367,672	115.9856	6,205,228	5,350,000	5,366,418	0	(220)	0	0	3.765	3.746	JJ	100,714	201,428	12/19/2017	07/01/2048
70438@-AA-1	PAYLINK PAYMENT PLANS, INC. 12.00 07-202				5.A	334,284	100.0000	334,284	334,284	334,284	0	0	0	0	12.000	12.169	MJSD	10,363	16,870	07/07/2014	07/07/2022

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
70450Y-AD-5	PAYPAL HOLDINGS INC			1,2	1.G FE	4,890,214	105.0342	4,831,575	4,600,000	4,852,199	0	(38,015)	0	0	2.650	1.410	AO	30,475	60,950	04/12/2021	10/01/2026
708696-A@-8	PENNSYLVANIA ELECTRIC COMPANY SERIES A 3				2.A	4,000,000	106.7760	4,271,040	4,000,000	4,000,000	0	0	0	0	3.610	3.610	MN	24,067	144,400	04/08/2020	05/01/2032
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	3,676,575	102.1713	3,575,994	3,500,000	3,513,141	0	(24,094)	0	0	4.875	4.147	JJ	80,573	170,625	05/12/2014	07/11/2022
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,260,092	106.5848	1,348,298	1,265,000	1,262,624	0	714	0	0	3.950	4.013	MS	15,407	49,968	03/05/2018	03/10/2025
709599-BE-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	4,742,257	109.7630	5,219,232	4,755,000	4,747,214	0	1,839	0	0	4.450	4.494	JJ	89,341	211,598	01/22/2019	01/29/2026
713448-DV-7	PEPSICO INC			1,2	1.E FE	1,490,025	124.3898	1,865,846	1,500,000	1,490,841	0	277	0	0	4.000	4.039	MN	9,833	60,000	05/31/2018	05/02/2047
713448-EU-8	PEPSICO INC			1,2	1.E FE	628,975	118.5699	681,777	575,000	628,226	0	(749)	0	0	3.625	3.123	MS	5,906	10,422	05/11/2021	03/19/2050
714046-AN-9	PERKINELMER INC			1,2	2.B FE	299,091	97.3511	292,053	300,000	299,117	0	26	0	0	2.250	2.284	MS	2,081	0	09/08/2021	09/15/2031
716743-AJ-8	PETRONAS CAPITAL LTD		C		1.G FE	3,434,681	105.9367	3,670,707	3,465,000	3,454,130	0	3,220	0	0	3.500	3.604	MS	34,698	121,275	03/11/2015	03/18/2025
717081-DT-7	PFIZER INC			1	1.F FE	577,875	140.8634	704,317	500,000	565,624	0	(2,273)	0	0	5.600	4.533	MS	8,244	28,000	10/20/2015	09/15/2040
717081-EC-3	PFIZER INC			1	1.F FE	2,450,832	119.1514	2,859,634	2,400,000	2,442,108	0	(1,953)	0	0	4.000	3.845	JD	4,267	96,000	04/24/2017	12/15/2036
717081-FA-6	PFIZER INC			1,2	1.F FE	624,956	100.9986	681,741	675,000	625,647	0	692	0	0	2.700	3.088	MN	1,671	18,225	05/11/2021	05/28/2050
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	1,031,290	140.6332	1,125,066	800,000	984,522	0	(7,556)	0	0	6.375	4.384	MN	6,375	51,000	03/31/2015	05/16/2038
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC				1.F FE	2,918,130	114.5111	3,435,334	3,000,000	2,929,061	0	1,766	0	0	4.250	4.415	MN	18,063	127,500	11/03/2014	11/10/2044
71839#-AA-2	PHILLIES FUNDING, LP				2.A PL	3,713,050	116.7036	4,333,264	3,713,050	3,713,085	0	(3)	0	0	6.210	6.210	JAJO	51,881	230,580	06/09/2005	07/10/2030
71839*-AB-4	PTI 11.75 03-2022				5.C	466,667	100.0000	466,667	466,667	466,667	0	0	0	0	3.000	2.817	JAJO	3,500	16,333	10/24/2019	03/12/2025
718546-AH-7	PHILLIPS 66			1	2.A FE	351,960	138.1051	345,263	250,000	347,264	0	(3,336)	0	0	5.875	3.246	MN	2,448	14,688	07/28/2020	05/01/2042
718546-AK-0	PHILLIPS 66			1,2	2.A FE	8,400,733	117.3248	9,422,352	8,031,000	8,349,855	0	(19,032)	0	0	4.650	4.232	MN	47,718	373,442	04/30/2019	11/15/2034
718549-AB-4	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	434,856	105.2999	458,055	435,000	434,951	0	18	0	0	3.605	3.609	FA	5,924	15,682	02/18/2015	02/15/2025
718549-AH-1	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	319,299	103.7688	332,060	320,000	319,463	0	58	0	0	3.150	3.174	JD	448	10,080	09/03/2019	12/15/2029
71951Q-AA-0	PHYSICIANS REALTY LP			1,2	2.B FE	1,995,396	111.0318	2,165,121	1,950,000	1,976,134	0	(4,652)	0	0	4.300	4.000	MS	24,689	83,850	07/19/2017	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1,2	2.B FE	1,746,133	109.2909	1,912,592	1,750,000	1,747,666	0	395	0	0	3.950	3.975	JJ	31,874	69,125	11/28/2017	01/15/2028
73020@-AA-9	CTL-2008-4 Pacific NW Nat'l Lab				1.D FE	4,412,360	128.3011	5,661,108	4,412,360	4,412,374	0	(1)	0	0	6.500	6.500	MON	12,747	286,803	05/22/2008	11/15/2034
73050Q-AA-6	POINSETTIA FINANCE LIMITED SARL				3.C FE	4,765,250	98.5121	4,694,347	4,765,250	4,765,250	0	0	0	0	6.625	6.624	FMAN	40,339	315,698	06/10/2016	06/17/2031
73179P-AK-2	AVIENT CORP			1	3.C FE	279,563	104.7500	288,063	275,000	275,978	0	(770)	0	0	5.250	4.941	MS	4,251	14,438	10/20/2016	03/15/2023
73557*-AA-2	PORT WASHINGTON GENERATING STATION, LLC				1.F	2,916,872	112.3272	3,276,440	2,916,872	2,916,877	0	0	0	0	4.910	4.910	MON	6,365	143,219	07/21/2005	07/15/2030
73557*-AB-0	PORT WASHINGTON GENERATING STATION				1.F	1,923,475	121.7936	2,342,669	1,923,475	1,923,480	0	0	0	0	6.000	6.000	MON	5,129	115,409	06/26/2008	06/15/2033
736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY				1.F	5,000,000	131.6518	6,582,592	5,000,000	5,000,000	0	0	0	0	6.260	6.259	MN	52,167	313,000	05/24/2006	05/01/2031
736508-H*-6	PORTLAND GENERAL ELECTRIC COMPANY				1.F	6,000,000	139.3463	8,360,777	6,000,000	6,000,000	0	0	0	0	5.800	5.799	JD	29,000	348,000	05/16/2007	06/01/2039
736508-H@-4	PORTLAND GENERAL ELECTRIC COMPANY				1.F	2,000,000	137.9970	2,759,939	2,000,000	2,000,000	0	0	0	0	5.810	5.809	AO	29,050	116,200	09/19/2007	10/01/2037
737662-A*-7	POTOMAC EDISON COMPANY				2.A YE	4,000,000	116.7571	4,670,282	4,000,000	4,000,000	0	0	0	0	4.440	4.440	MN	22,693	177,600	11/25/2014	11/15/2044
737679-DC-1	POTOMAC ELECTRIC POWER CO			1	1.F FE	5,767,520	157.7785	6,311,139	4,000,000	5,574,227	0	(60,464)	0	0	7.900	4.545	JD	14,044	316,000	02/28/2019	12/15/2038
740189-AN-5	PRECISION CASTPARTS CORP			1,2	1.C FE	12,446,720	117.0150	14,626,879	12,500,000	12,459,950	0	2,404	0	0	4.200	4.231	JD	23,333	525,000	07/16/2015	06/15/2035
74164M-AB-4	PRIMERICA INC			1,2	1.G FE	253,853	101.0078	257,570	255,000	253,864	0	12	0	0	2.800	2.852	MN	833	0	11/16/2021	11/19/2031
74166N-AA-2	ADT SECURITY CORP			1	3.C FE	391,875	102.0995	459,448	450,000	399,421	0	3,326	0	0	4.875	6.354	JJ	10,116	21,938	08/16/2019	07/15/2032
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	3,987,520	105.6489	4,225,956	4,000,000	3,995,452	0	1,407	0	0	3.400	3.436	MN	17,378	136,000	05/04/2015	05/15/2025
742718-DB-2	PROCTER & GAMBLE CO			1	1.D FE	220,292	137.8499	275,700	200,000	213,798	0	(762)	0	0	5.800	5.054	FA	4,382	11,600	07/05/2011	08/15/2034
74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC				2.A	3,000,000	105.7481	3,172,442	3,000,000	3,000,000	0	0	0	0	4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
74275#-AB-5	PRISA II LHC, LLC SERIES E 3.65 11-2030				2.B	10,000,000	106.8444	10,684,441	10,000,000	10,000,000	0	0	0	0	3.650	3.651	FA	135,861	323,431	09/28/2020	11/17/2030
743315-AQ-6	PROGRESSIVE CORP			1	1.F FE	4,973,950	112.1518	5,607,588	5,000,000	4,977,697	0	602	0	0	3.700	3.729	JJ	79,653	185,000	01/21/2015	01/26/2045
743315-AS-2	PROGRESSIVE CORP			1,2	1.F FE	10,435,685	121.5062	12,241,745	10,075,000	10,404,217	0	(7,374)	0	0	4.125	3.918	AO	87,736	415,594	07/06/2017	04/15/2047
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE	265,000	107.9916	286,178	265,000	265,000	0	0	0	0	3.200	3.200	MS	2,238	8,480	03/17/2020	03/26/2030
74338*-AA-6	AMAZON 4851 JS PROJECT AXIS SR SECURED 4				1.D	6,648,335	115.1918	7,658,339	6,648,335	6,648,335	0	0	0	0	4.034	4.068	MON	34,321	245,843	12/17/2018	11/15/2039
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	1,986,400	112.1210	2,242,420	2,000,000	1,990,498	0	1,265	0	0	3.875	3.956	MS	22,819	77,500	06/11/2018	09/15/2028
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	4,383,368	114.3979	4,347,121	3,800,000	4,267,119	0	(62,139)	0	0	4.375	2.413	FA	69,271	166,250	02/10/2020	02/01/2029
74340X-BP-5	PROLOGIS LP			1,2	1.G FE	627,523	103.4030	672,119	650,000	627,839	0	316	0	0	3.000	3.184	AO	4,117	9,750	05/11/2021	04/15/2050
74340X-BQ-3	PROLOGIS LP			1,2	1.G FE	2,026,475	86.0437	2,151,092	2,500,000	2,033,991	0	7,516	0	0	2.125	3.110	AO	11,215	61,241	03/30/2021	10/15/2050
74347#-AB-9	PROPER GROUP INTERNATIONAL INC SUB FLT 0				6. *	0	0.0000	0	2,073,594	0	0	0	278,296	0	18.501	0.000	JAJO	0	278,296	01/15/2021	10/15/2021
74351@-AA-6	AMAZON COMMERCE 94 PROJECT, LLC SR SECUR				1.D	4,834,446	117.0669	5,659,537	4,834,446	4,834,446	0	0	0	0	4.067	4.067	MON	11,469	196,617	03/11/2019	07/10/2040
743674-AY-9	PROTECTIVE LIFE CORP			1	2.A FE	489,398	159.5487	558,421	350,000	471,945	0	(3,996)	0	0	8.450	5.382	AO	6,244	29,575	03/07/2017	10/15/2039
743755-AJ-9	PROVIDENCE HEALTH AND SERVICES OBLIGATED			1	1.D FE	200,000	105.5027	211,005	200,000	200,000	0	0	0	0	4.379	4.378	AO	2,190	8,758	09/12/2013	10/01/2023
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	4,260,060	104.0598	4,283,102	4,116,000	4,152,645	0	(23,512)	0	0	5.625	4.982	JD	10,290	231,525	12/22/2016	06/15/2043
744320-BD-6	PRUDENTIAL FINANCIAL INC				1.G FE	1,361,040	145.1855	1,451,855	1,000,000	1,306,211	0	(13,510)	0	0	6.625	4.004	JD	5,521	66,250	08/29/2017	12/01/2037

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
744320-CF-0	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	4,218,313	113.9991	4,645,463	4,075,000	4,216,559	0	(1,999)	0	0	3.700	3.505	MS	45,233	103,138	05/11/2021	03/13/2051
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE	1,993,080	110.8938	2,217,876	2,000,000	1,994,504	0	176	0	0	3.600	3.619	MS	21,200	72,000	09/04/2012	09/15/2042
744533-C@-7	PUBLIC SERVICE COMPANY OF OKLAHOMA				1.G	5,600,000	111.3513	6,235,672	5,600,000	5,600,000	0	0	0	0	4.090	4.090	MS	57,896	229,040	01/29/2015	03/31/2045
744533-D*-8	PUBLIC SERVICE COMPANY OF OKLAHOMA				1.G	1,500,000	112.1778	1,682,667	1,500,000	1,500,000	0	0	0	0	4.110	4.110	FA	25,688	61,650	07/19/2016	08/01/2046
744533-E*-7	PUBLIC SERVICE COMPANY OF OKLAHOMA				2.A FE	2,000,000	120.1549	2,403,098	2,000,000	2,000,000	0	0	0	0	4.500	4.500	JD	7,500	90,000	05/23/2019	06/01/2049
746245-A*-0	PureWest Funding LLC				2.A FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.875	4.851	MON	29,792	0	11/19/2021	11/17/2036
74728G-AE-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	1,514,200	108.0000	1,620,000	1,500,000	1,510,036	0	(2,561)	0	0	5.875	5.652	MN	11,995	88,125	05/12/2020	12/29/2049
74735K-2A-9	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	4,960,730	102.4076	5,145,982	5,025,000	5,016,725	0	7,038	0	0	3.250	3.399	FA	58,974	163,313	12/12/2012	02/21/2023
74742@-AA-4	Sun Holdings---QSR Pool 3 Lease-Backed Pa				1.D PL	9,248,903	121.2821	11,106,205	9,157,330	9,248,288	0	(615)	0	0	4.340	4.281	MON	50,793	109,293	08/06/2021	08/15/2051
747525-AV-5	QUALCOMM INC			1,2	1.F FE	4,194,329	125.6395	5,270,579	4,195,000	4,194,428	0	84	0	0	4.300	4.301	MN	20,544	180,385	05/19/2017	05/20/2047
74779P-A@-7	Qube Holdings Limited		C		2.C	2,000,000	107.3671	2,147,342	2,000,000	2,000,000	0	0	0	0	3.910	3.909	AO	15,857	78,200	10/18/2017	10/18/2027
74834L-AX-8	QUEST DIAGNOSTICS INC			1,2	2.B FE	999,560	105.5805	1,055,805	1,000,000	999,867	0	63	0	0	3.500	3.504	MS	8,847	35,000	03/05/2015	03/30/2025
74979U-AA-3	RS 2018 Private, LLC (SMBC Rail)				1.G PL	4,950,000	107.8004	5,336,118	4,950,000	4,950,000	0	0	0	0	4.040	4.040	MJSD	6,111	261,547	05/15/2018	06/20/2026
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C				2.A YE	6,218,065	106.2882	6,609,068	6,218,065	6,218,065	0	0	0	0	3.744	3.744	MON	13,580	232,804	02/11/2020	02/10/2049
75086#-AA-3	RAINIER GSA 2015				1.F	1,539,768	118.0957	1,818,399	1,539,768	1,539,771	0	0	0	0	4.820	4.820	MON	3,299	74,217	07/01/2015	06/15/2036
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY		C	1	1.E FE	262,549	112.0000	256,816	229,300	241,568	0	(2,249)	0	0	5.838	4.096	MS	3,384	13,387	08/28/2014	09/30/2027
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY		C	1	1.E FE	1,949,060	113.0000	2,260,000	2,000,000	1,987,230	0	3,586	0	0	6.332	6.585	MS	32,012	126,640	01/31/2013	09/30/2027
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	345,536	99.8215	329,411	330,000	344,075	0	(1,461)	0	0	2.250	1.694	JJ	3,713	3,713	01/25/2021	07/01/2030
756109-AQ-7	REALTY INCOME CORP			1,2	1.G FE	2,518,891	106.0962	2,673,625	2,520,000	2,519,719	0	137	0	0	3.875	3.880	JJ	45,028	97,650	06/18/2014	07/15/2024
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	2,752,020	105.5555	3,166,666	3,000,000	2,838,643	0	28,401	0	0	3.000	4.196	JJ	41,500	90,000	10/19/2018	01/15/2027
756109-AT-1	REALTY INCOME CORP			1,2	1.G FE	10,543,400	129.6656	12,966,564	10,000,000	10,501,249	0	(11,195)	0	0	4.650	4.318	MS	136,917	465,000	11/29/2017	03/15/2047
756109-AU-8	REALTY INCOME CORP			1,2	1.G FE	2,009,340	109.0108	2,180,216	2,000,000	2,006,102	0	(862)	0	0	3.650	3.592	JJ	33,661	73,000	12/13/2017	01/15/2028
75884R-AV-5	REGENCY CENTERS LP			1,2	2.A FE	3,316,388	107.8360	3,585,548	3,325,000	3,320,267	0	853	0	0	3.600	3.631	FA	49,875	119,700	01/17/2017	02/01/2027
75884R-AW-3	REGENCY CENTERS LP			1,2	2.A FE	14,109,760	117.9104	16,507,462	14,000,000	14,100,927	0	(2,155)	0	0	4.400	4.352	FA	256,667	616,000	06/27/2017	02/01/2047
759351-AL-3	REINSURANCE GROUP OF AMERICA INC			1	2.A FE	3,102,840	105.8761	3,176,284	3,000,000	3,035,075	0	(19,534)	0	0	4.700	3.982	MS	41,517	141,000	05/02/2018	09/15/2023
759351-AN-9	REINSURANCE GROUP OF AMERICA INC			1,2	2.A FE	2,992,620	109.4412	3,283,235	3,000,000	2,994,578	0	798	0	0	3.900	3.928	MN	14,950	117,000	05/08/2019	05/15/2029
759351-AP-4	REINSURANCE GROUP OF AMERICA INC			1,2	2.A FE	248,680	104.2633	260,658	250,000	248,868	0	123	0	0	3.150	3.212	JD	7,875	350	06/04/2020	06/15/2030
75972Y-AA-9	RENAISSANCERE FINANCE INC			1,2	1.G FE	2,241,088	106.1247	2,387,806	2,250,000	2,246,060	0	1,188	0	0	3.700	3.758	AO	20,813	83,250	07/18/2018	04/01/2025
75973Q-AA-5	RENAISSANCERE FINANCE INC			1,2	1.G FE	469,600	107.5910	537,955	500,000	479,950	0	3,199	0	0	3.450	4.276	JJ	8,625	17,250	07/30/2018	07/01/2027
76131V-AA-1	KITE REALTY GROUP LP			1,2	2.C FE	109,479	104.9189	115,411	110,000	109,810	0	55	0	0	4.000	4.058	MS	1,296	4,400	03/05/2015	03/15/2025
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	2,657,107	121.8444	2,436,888	2,000,000	2,633,440	0	(16,882)	0	0	5.850	3.783	FA	44,200	117,000	08/04/2020	08/15/2045
771367-D*-7	Rochester Gas and Electric FMB				1.D Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	2.910	2.910	JD	12,933	0	12/15/2021	12/15/2051
773903-AM-1	ROCKWELL AUTOMATION INC			1,2	1.F FE	4,189,962	98.3114	4,129,080	4,200,000	4,190,010	0	48	0	0	2.800	2.810	FA	43,773	0	08/03/2021	08/15/2061
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	1,408,980	101.8844	1,528,267	1,500,000	1,486,113	0	11,243	0	0	3.000	3.796	MS	13,250	45,000	03/10/2014	03/15/2023
775109-BP-5	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	1,236,575	105.3361	1,316,701	1,250,000	1,237,225	0	311	0	0	3.700	3.759	MN	5,910	46,250	10/28/2019	11/15/2049
776743-AD-8	ROPER TECHNOLOGIES INC			1,2	2.A FE	479,923	109.6068	526,113	480,000	479,986	0	23	0	0	3.800	3.801	JD	811	18,240	12/08/2016	12/15/2026
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	301,411	103.5243	310,573	300,000	301,110	0	(132)	0	0	2.950	2.894	MS	2,606	8,850	08/20/2019	09/15/2029
780082-AD-5	ROYAL BANK OF CANADA		C		1.G FE	244,476	110.9516	271,831	245,000	244,757	0	53	0	0	4.650	4.677	JJ	4,873	11,393	01/22/2016	01/27/2026
780099-CE-5	NATWEST GROUP PLC		C		2.B FE	137,033	104.5982	130,748	125,000	127,486	0	(2,514)	0	0	6.125	3.977	JD	340	7,656	12/19/2017	12/15/2022
78009P-EH-0	NATWEST GROUP PLC		C	2,5	2.A FE	1,442,695	116.0753	1,683,092	1,450,000	1,443,764	0	653	0	0	5.076	5.143	JJ	31,485	73,602	10/09/2018	01/27/2030
78349A-AB-9	RWJ BARNABAS HEALTH INC			1,2	1.D FE	2,880,230	117.4090	3,451,826	2,940,000	2,885,711	0	1,399	0	0	3.949	4.069	JJ	58,050	116,101	07/12/2017	07/01/2046
78349A-AC-7	RWJ BARNABAS HEALTH INC			1,2	1.D FE	750,000	111.8831	839,123	750,000	750,000	0	0	0	0	3.477	3.477	JJ	13,039	26,078	10/24/2019	07/01/2049
78390X-AC-5	LEIDOS HOLDINGS INC			1,2	2.C FE	2,496,076	122.0668	3,051,671	2,500,000	2,497,164	0	351	0	0	5.950	5.960	JD	12,396	148,750	11/04/2011	12/01/2040
78467K-A#-4	SSE PLC		C		2.A	3,000,000	100.8194	3,024,582	3,000,000	3,000,000	0	0	0	0	3.890	3.889	AO	24,313	116,700	04/16/2012	04/16/2022
78467K-C#-2	SSE PLC		C		2.A	8,000,000	105.6899	8,455,195	8,000,000	8,000,000	0	0	0	0	3.670	3.670	MS	93,789	293,600	09/06/2016	09/06/2026
784710-AB-1	SSM HEALTH CARE CORP			1,2	1.E FE	198,750	102.9228	205,846	200,000	199,582	0	282	0	0	3.688	3.841	JD	615	7,376	12/04/2018	06/01/2023
78512*-AA-5	S&E REPLACEMENT POWER LLC 4.12 05-2029				1.D PL	10,233,200	108.4942	11,102,432	10,233,200	10,232,962	0	76	0	0	4.120	4.100	MON	1,171	421,004	01/04/2017	05/31/2029
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	1,031,840	111.0620	1,110,620	1,000,000	1,015,575	0	(4,913)	0	0	5.625	5.041	MS	18,750	56,250	06/27/2018	03/01/2025
79466L-AM-6	SALESFORCE.COM INC			1,2	1.F FE	8,547,389	103.3334	8,860,843	8,575,000	8,547,571	0	183	0	0	3.050	3.064	JJ	122,777	0	06/29/2021	07/15/2061
79588T-AC-4	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	9,444,708	109.9528	10,390,544	9,450,000	9,446,991	0	621	0	0	4.450	4.457	MN	57,238	420,525	05/09/2017	05/12/2027
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC		C	2	2.A FE	1,425,000	100.0424	1,425,605	1,425,000	1,425,000	0	0	0	0	3.571	3.569	JJ	24,171	50,887	01/03/2017	01/10/2023
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		D	2,5	2.A FE	10,000,000	107.4049	10,740,490	10,000,000	10,000,000	0	0	0	0	3.823	3.823	MN	61,593	382,300	10/27/2017	11/03/2028
80282K-AP-1	SANTANDER HOLDINGS USA INC			2	2.A FE	8,484,761	109.7033	9,324,780	8,500,000	8,490,617	0	1,588	0	0	4.400	4.423	JJ	174,533	374,000	03/01/2018	07/13/2027

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
80414L-2L-8	SAUDI ARABIAN OIL CO		C	2	1.F FE	6,676,250	97.2782	6,809,474	7,000,000	6,681,923	0	5,673	0	0	3.250	3.501	MN	23,382	227,500	02/18/2021	11/24/2050
808513-AL-9	CHARLES SCHWAB CORP			1,2	1.F FE	373,425	105.1505	394,314	375,000	374,449	0	167	0	0	3.000	3.049	MS	3,469	11,250	03/03/2015	03/10/2025
808513-AU-9	CHARLES SCHWAB CORP			1,2	1.F FE	1,920,260	107.5753	2,151,507	2,000,000	1,946,384	0	7,813	0	0	3.200	3.698	JJ	27,733	64,000	06/27/2018	01/25/2028
808513-BA-2	CHARLES SCHWAB CORP			1,2	1.F FE	3,150,587	107.5151	3,203,949	2,980,000	3,113,643	0	(16,848)	0	0	3.250	2.559	MN	10,492	96,850	10/07/2019	05/22/2029
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	2,424,075	107.2298	2,680,744	2,500,000	2,450,954	0	8,447	0	0	3.300	3.715	AO	20,625	82,500	08/27/2018	04/01/2027
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	2,899,026	104.6054	3,059,709	2,925,000	2,904,243	0	2,410	0	0	2.750	2.853	AO	20,109	80,438	10/10/2019	10/01/2029
808626-AE-5	LEIDOS INC			1	2.C FE	7,544,460	134.1880	9,393,160	7,000,000	7,332,634	0	(20,798)	0	0	7.125	6.494	JJ	249,375	498,750	12/20/2013	07/01/2032
81180W-AR-2	SEAGATE HDD CAYMAN		C	1,2	3.A FE	75,800	109.0000	82,840	76,000	75,889	0	17	0	0	4.875	4.906	JD	309	3,705	06/30/2016	06/01/2027
81180W-BC-4	SEAGATE HDD CAYMAN		C	1,2	3.A FE	73,597	103.5000	83,835	81,000	74,690	0	683	0	0	4.091	5.379	JD	276	3,314	06/30/2016	06/01/2029
81211K-AK-6	SEALED AIR CORP			1	3.B FE	217,139	127.1250	254,250	200,000	213,563	0	(777)	0	0	6.875	6.050	JJ	6,340	13,750	10/27/2016	07/15/2033
81373P-AA-1	SECURIAN FINANCIAL GROUP INC			1	1.G FE	4,884,467	124.0374	6,077,834	4,900,000	4,885,784	0	558	0	0	4.800	4.820	AO	49,653	235,200	04/02/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	1,498,795	131.8839	1,978,259	1,500,000	1,498,882	0	40	0	0	5.375	5.380	MS	26,875	80,625	03/18/2019	03/01/2049
817826-AF-7	7-ELEVEN INC			1,2	2.B FE	69,238	92.5379	64,777	70,000	69,264	0	26	0	0	2.500	2.570	FA	685	875	01/27/2021	02/10/2041
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	3,834,220	106.4699	4,258,794	4,000,000	3,933,297	0	18,521	0	0	3.250	3.783	MN	18,056	130,000	03/01/2016	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	10,618,716	116.8651	12,066,327	10,325,000	10,564,300	0	(12,991)	0	0	4.125	3.901	MN	59,154	425,906	08/30/2018	05/11/2035
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	355,268	116.6817	408,386	350,000	354,825	0	(101)	0	0	4.000	3.912	MN	1,983	14,000	08/25/2017	05/10/2046
822582-BY-7	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	7,465,200	112.6762	8,450,717	7,500,000	7,468,930	0	792	0	0	3.750	3.776	MS	85,156	281,250	09/07/2016	09/12/2046
82340*-AB-3	CAITHNESS SHEPHERDS FLAT, LLC				1.A FE	2,000,000	114.2330	2,284,659	2,000,000	2,000,000	0	0	0	0	4.480	4.480	JAJO	15,182	89,600	05/01/2011	04/30/2032
824348-BM-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,003,020	105.6862	1,056,862	1,000,000	1,002,995	0	(25)	0	0	3.300	3.284	MN	4,217	33,000	04/01/2021	05/15/2050
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	3,808,956	119.2728	3,697,455	3,100,000	3,436,838	0	(65,703)	0	0	6.125	3.556	FA	70,676	189,875	11/12/2015	08/17/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	6,227,563	108.4592	6,778,703	6,250,000	6,230,101	0	514	0	0	3.300	3.319	MS	60,729	206,250	09/06/2016	09/15/2046
82669G-CK-8	SBNY 4.000 10/15/30 '25 FRN			5	2.B FE	10,000,000	106.2084	10,620,835	10,000,000	10,000,000	0	0	0	0	4.000	4.000	AO	84,444	410,000	10/01/2020	10/15/2030
82817*-AA-9	NATIONAL OCEANIC & ATMOSPHERIC ADMIN. II				1.B	1,732,649	107.2863	1,858,895	1,732,649	1,732,650	0	0	0	0	3.810	3.810	MON	4,768	66,014	11/18/2013	01/05/2029
82817*-AB-7	NATIONAL OCEANIC & ATMOSPHERIC ADMIN. II				1.B	2,000,000	122.3272	2,446,544	2,000,000	2,000,000	0	0	0	0	5.680	5.680	MON	8,204	113,640	11/18/2013	01/05/2029
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	750,000	103.3579	775,184	750,000	750,000	0	0	0	0	5.000	5.001	AO	9,375	37,500	03/21/2018	04/01/2028
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,466,283	147.0600	2,647,081	1,800,000	2,359,508	0	(20,576)	0	0	6.750	4.246	FA	50,625	121,500	09/15/2017	02/01/2040
828807-CS-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,973,015	105.2061	4,208,245	4,000,000	3,990,363	0	3,402	0	0	3.375	3.468	AO	33,750	135,000	03/05/2018	10/01/2024
828807-CT-2	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,292,340	117.1259	2,342,519	2,000,000	2,283,432	0	(8,418)	0	0	4.250	3.342	AO	21,250	85,000	12/08/2020	10/01/2044
828807-DF-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	143,449	100.7749	146,124	145,000	143,772	0	143	0	0	2.450	2.572	MS	1,066	3,553	09/04/2019	09/13/2029
82894*-AY-3	J.R. SIMPLOT				2.C	6,000,000	111.4063	6,684,377	6,000,000	6,000,000	0	0	0	0	4.210	4.210	FA	92,620	252,600	02/19/2016	02/19/2031
83368R-AL-6	SOCIETE GENERALE SA		C		2.B FE	2,497,425	105.2010	2,630,025	2,500,000	2,499,106	0	563	0	0	4.250	4.272	MS	31,580	106,250	09/10/2018	09/14/2023
838515-J#-2	SOUTH JERSEY GAS SR SECURED TRANCHE B 3.				1.G	5,000,000	117.0100	5,850,502	5,000,000	5,000,000	0	0	0	0	3.930	3.930	AO	40,938	196,500	04/01/2020	04/16/2050
83887@-AA-0	SOUTH MISSISSIPPI ELECTRIC POWER ASSOCIA				1.F	640,285	109.0643	698,322	640,285	640,297	0	(1)	0	0	4.080	4.080	JD	1,596	26,124	12/09/2010	12/09/2030
83887@-AB-8	SOUTH MISSISSIPPI ELECTRIC POWER ASSOCIA				1.F	1,698,255	127.1374	2,159,119	1,698,255	1,698,255	0	0	0	0	5.400	5.399	JD	5,604	91,706	12/09/2010	12/09/2040
84055*-AA-6	SOUTH TEXAS ELECTRIC COOPERATIVE INC 5.4				1.F	1,647,060	110.3890	1,818,173	1,647,060	1,647,060	0	0	0	0	5.410	5.409	JJ	44,553	89,106	11/19/2009	01/01/2028
84055*-AB-4	SOUTH TEXAS ELECTRIC COOPERATIVE, INC.				1.F	5,066,669	127.6102	6,465,593	5,066,674	5,066,669	0	0	0	0	5.980	5.980	JJ	151,494	302,987	11/19/2009	01/01/2040
84055*-AC-2	SOUTH TEXAS ELECTRIC COOPERATIVE INC 3.3				1.F	3,666,667	107.1599	3,929,195	3,666,667	3,666,755	0	(3)	0	0	3.300	3.300	MN	15,461	121,000	05/15/2013	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE				1.F	2,700,000	116.0065	3,132,175	2,700,000	2,700,000	0	0	0	0	4.160	4.160	FA	42,432	112,320	08/15/2018	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC			1	1.C FE	3,611,258	110.2460	3,981,268	3,611,258	3,611,374	0	(5)	0	0	3.846	3.845	FA	52,469	138,889	08/06/2013	08/15/2033
84314#-AB-7	SOUTHERN ILLINOIS POWER COOPERATIVE				2.B	3,303,571	123.5910	4,082,918	3,303,571	3,303,674	0	(3)	0	0	5.750	5.750	JD	8,442	189,955	07/01/2010	06/15/2040
84314#-AD-3	SOUTHERN ILLINOIS POWER COOPERATIVE				2.B FE	1,368,422	121.9131	1,668,289	1,368,425	1,368,539	0	(3)	0	0	5.500	5.499	MS	22,161	75,263	02/18/2011	03/15/2041
844741-BK-3	SOUTHWEST AIRLINES CO			1,2	2.A FE	118,550	114.3929	114,393	100,000	115,930	0	(2,620)	0	0	5.125	1.940	JD	228	5,125	01/27/2021	06/15/2027
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	1,960,382	106.5443	2,093,595	1,965,000	1,963,869	0	539	0	0	4.750	4.778	MS	27,483	93,338	09/16/2013	03/15/2024
84765E-AA-6	SPECTRUM HEALTH SYSTEM			1,2	1.D FE	325,000	110.8783	360,354	325,000	325,000	0	0	0	0	3.487	3.490	JJ	5,226	11,333	10/22/2019	07/15/2049
850458-AA-4	SPRINGFIELD CLINIC, LLP				2.B YE	2,234,772	110.5521	2,470,592	2,234,775	2,234,778	0	0	0	0	6.090	6.090	MON	3,781	136,098	12/21/2006	12/21/2026
852891-AC-4	STANCORP FINANCIAL GROUP INC			1	2.A FE	313,572	102.5302	307,591	300,000	301,652	0	(2,570)	0	0	5.000	4.093	FA	5,667	15,000	12/16/2016	08/15/2022
853254-AX-8	STANDARD CHARTERED PLC		C		1.G FE	2,855,580	104.1639	3,124,916	3,000,000	2,945,512	0	15,431	0	0	3.200	3.792	AO	19,733	96,000	08/26/2015	04/17/2025
853254-BM-1	STANDARD CHARTERED PLC		C	2,5	1.G FE	1,500,000	100.1436	1,502,154	1,500,000	1,500,000	0	0	0	0	4.247	4.251	JJ	28,490	63,705	09/27/2018	01/20/2023
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	3,250,000	111.5339	3,624,853	3,250,000	3,250,000	0	0	0	0	4.305	4.305	MN	15,546	139,913	05/16/2019	05/21/2030
853496-AC-1	STANDARD INDUSTRIES INC			1,2	4.A FE	149,250	102.9400	154,410	150,000	149,418	0	99	0	0	5.000	5.087	FA	2,833	7,500	05/18/2020	02/15/2027
855244-AH-2	STARBUCKS CORP			1,2	2.A FE	2,081,820	117.5586	2,351,171	2,000,000	2,075,278	0	(1,867)	0	0	4.300	4.047	JD	3,822	86,000	05/31/2018	06/15/2045
855244-AV-1	STARBUCKS CORP			1,2	2.A FE	219,100	101.2144	222,672	220,000	219,320	0	123	0	0	2.000	2.063	MS	1,332	4,400	03/10/2020	03/12/2027
855244-AX-7	STARBUCKS CORP			1,2	2.A FE	1,910,216	104.9547	2,020,378	1,925,000	1,910,748	0	298	0	0	3.350	3.391	MS	19,525	64,488	03/10/2020	03/12/2050

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
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	106,707	102.0934	102,093	100,000	106,106	0	(602)	0	0	2.550	1.783	MN	326	2,550	01/26/2021	11/15/2030
855244-BA-6	STARBUCKS CORP			1,2	2.B FE	4,966,500	108.0860	5,404,300	5,000,000	4,967,577	0	638	0	0	3.500	3.536	MN	22,361	175,000	05/04/2020	11/15/2050
857477-AT-0	STATE STREET CORP				1.F FE	2,402,134	107.7767	2,586,641	2,400,000	2,400,873	0	(215)	0	0	3.550	3.539	FA	31,477	85,200	08/18/2015	08/18/2025
857477-BD-4	STATE STREET CORP			2,5	1.E FE	2,000,000	113.5656	2,271,313	2,000,000	2,000,000	0	0	0	0	4.141	4.141	JD	6,442	82,820	11/28/2018	12/03/2029
857477-BF-9	STATE STREET CORP			2,5	1.F FE	1,505,000	104.2301	1,568,663	1,505,000	1,505,000	0	0	0	0	3.031	3.031	MN	7,603	45,617	10/29/2019	11/01/2034
85771P-AX-0	EQUINOR ASA		C	1	1.D FE	1,921,380	105.3537	2,107,075	2,000,000	1,971,667	0	9,353	0	0	3.250	3.778	MN	9,208	65,000	02/03/2016	11/10/2024
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	1,517,680	109.8340	1,674,969	1,525,000	1,517,760	0	80	0	0	3.750	3.777	MS	16,839	26,052	03/24/2021	03/15/2051
86171#-AA-6	STONE POINT CAPITAL LLC 3.2 02-2036				1.F PL	20,000,000	105.6495	21,129,897	20,000,000	20,000,000	0	0	0	0	3.200	3.200	FA	222,222	320,000	02/18/2021	02/26/2036
86175#-AA-2	STONEBRIDGE BRE INC				1.C	1,657,725	114.1999	1,936,996	1,696,145	1,687,428	0	1,500	0	0	7.452	7.583	MON	10,533	126,397	08/27/1997	09/01/2026
862121-AA-8	STORE CAPITAL CORP			1,2	2.B FE	8,956,350	110.5735	9,951,614	9,000,000	8,970,746	0	4,087	0	0	4.500	4.561	MS	119,250	405,000	03/08/2018	03/15/2028
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,000,000	112.7273	1,127,273	1,000,000	1,000,000	0	0	0	0	4.306	4.305	AO	8,971	43,060	10/10/2018	10/16/2028
86563@-AA-4	SIGNET ENTERPRISES, LLC (SUMMA HEALTH) -				2.A	15,077,345	133.9153	20,190,867	15,077,344	15,077,401	0	(3)	0	0	6.850	6.948	MON	45,902	1,032,797	09/06/2007	11/15/2038
86602#-AA-5	SUMMIT BEHAVIORAL HEALTHCARE FLT 10-2024				5.B	0	100.0000	0	0	0	0	0	0	0	11.132	11.130	MJSD	15,173	0	03/25/2021	10/16/2024
867224-AB-3	SUNCOR ENERGY INC		C	1,2	2.A FE	994,980	111.5148	1,115,148	1,000,000	995,466	0	148	0	0	4.000	4.028	MN	5,111	40,000	11/08/2017	11/15/2047
86722T-AB-8	SUNCOR ENERGY INC		C	1	2.A FE	10,591,836	144.2180	11,570,608	8,023,000	10,314,263	0	(85,130)	0	0	6.850	4.471	JD	45,798	549,576	06/05/2019	06/01/2039
86765B-AN-9	ENERGY TRANSFER LP			1,2	2.C FE	279,367	104.9969	293,991	280,000	279,842	0	77	0	0	4.250	4.277	AO	2,975	11,900	03/31/2014	04/01/2024
87089H-AA-1	SWISS RE TREASURY US CORP			1	1.D FE	1,195,140	101.5451	1,218,542	1,200,000	1,199,487	0	537	0	0	2.875	2.922	JD	2,396	34,500	11/29/2012	12/06/2022
87089H-AB-9	SWISS RE TREASURY US CORP			1	1.D FE	728,523	122.8679	909,223	740,000	730,604	0	271	0	0	4.250	4.343	JD	2,184	31,450	11/29/2012	12/06/2042
871503-AK-4	NORTONLIFELOCK INC			1,2	3.C FE	1,005,050	100.5000	1,005,000	1,000,000	1,000,163	0	(779)	0	0	3.950	3.869	JD	1,756	39,500	02/28/2014	06/15/2022
871503-AU-2	NORTONLIFELOCK INC			1,2	3.C FE	122,719	100.7625	125,953	125,000	123,618	0	144	0	0	5.000	5.134	AO	1,319	6,250	07/23/2019	04/15/2025
871829-BL-0	SYSCO CORP			1,2	2.B FE	2,424,998	124.9331	2,910,940	2,330,000	2,416,305	0	(8,923)	0	0	5.950	5.324	AO	34,659	138,635	01/27/2021	04/01/2030
871829-BM-8	SYSCO CORP			1,2	2.B FE	1,996,040	145.1958	2,903,916	2,000,000	1,996,391	0	282	0	0	6.600	6.617	AO	33,000	132,000	03/30/2020	04/01/2040
871829-BN-6	SYSCO CORP			1,2	2.B FE	1,073,820	155.8453	1,168,840	750,000	1,065,075	0	(6,040)	0	0	6.600	4.062	AO	12,375	49,500	07/09/2020	04/01/2050
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC				1.G FE	1,306,160	129.3773	1,293,773	1,000,000	1,187,187	0	(26,716)	0	0	7.125	3.682	FA	26,917	71,250	03/24/2017	02/15/2028
87246Y-AC-0	NUVEEN FINANCE LLC			1	1.F FE	2,971,609	107.5524	3,199,684	2,975,000	2,973,897	0	360	0	0	4.125	4.139	MN	20,453	122,719	10/27/2014	11/01/2024
87277*-AA-1	LIBERTY CROSSING - SERIES A				1.B	464,396	102.8831	477,785	464,396	464,396	0	0	0	0	5.350	5.350	MON	1,794	24,845	12/31/2011	04/05/2023
87277*-AB-9	LIBERTY CROSSING - SERIES B				1.B	6,275,467	126.2198	7,920,880	6,275,467	6,275,467	0	0	0	0	6.070	6.070	MON	27,511	380,921	07/31/2012	07/05/2034
872938-AA-9	LIBERTY CROSSING				1.A PL	6,000,000	115.5576	6,933,453	6,000,000	6,000,000	0	0	0	0	3.982	3.982	MON	17,255	238,920	06/13/2017	07/05/2034
87303*-AA-9	THL CREDIT FUND IV, LP 5.00 01-2026 - MB				1.E PL	8,164,867	100.0000	8,969,855	8,969,855	8,165,162	0	295	0	0	5.000	4.996	JAN	502,441	263,981	12/17/2021	01/01/2026
87305N-AW-8	TTX COMPANY 5.503 01-2022				1.F	75,644	100.0260	75,664	75,644	75,644	0	0	0	0	5.503	5.503	JJ	2,070	4,163	09/29/2004	01/02/2022
87305Q-CN-9	TTX CO			1,2	1.F FE	2,535,860	129.3001	3,232,502	2,500,000	2,534,327	0	(527)	0	0	4.600	4.510	FA	47,917	115,000	02/12/2019	02/01/2049
875127-BJ-0	TAMPA ELECTRIC CO			1,2	1.G FE	2,419,592	109.6047	2,657,914	2,425,000	2,419,669	0	77	0	0	3.450	3.462	MS	24,634	41,134	03/15/2021	03/15/2051
87612E-BG-0	TARGET CORP			1,2	1.F FE	14,391,189	124.3048	17,962,039	14,450,000	14,396,956	0	1,855	0	0	3.900	3.923	MN	72,009	563,550	10/16/2017	11/15/2047
878742-AS-4	TECK RESOURCES LTD		C	1,2	2.C FE	168,000	128.2050	192,307	150,000	166,031	0	(525)	0	0	6.000	5.090	FA	3,400	9,000	12/08/2017	08/15/2040
87901J-AH-8	TEGNA INC			1,2	3.B FE	225,000	102.2500	230,063	225,000	225,000	0	0	0	0	5.000	5.000	MS	3,313	11,250	09/11/2019	09/15/2029
87927Y-AA-0	TELECOM ITALIA SPA		C	1	3.B FE	217,500	105.2460	210,492	200,000	206,678	0	(2,597)	0	0	5.303	3.840	MN	913	10,606	07/14/2017	05/30/2024
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	5,000,000	110.1379	5,506,896	5,000,000	5,000,000	0	0	0	0	4.103	4.103	MS	64,394	205,150	03/01/2017	03/08/2027
883203-BY-6	TEXTRON INC			1,2	2.B FE	5,173,241	105.6848	5,469,187	5,175,000	5,173,872	0	174	0	0	3.375	3.379	MS	58,219	174,656	09/11/2017	03/01/2028
883203-CB-5	TEXTRON INC			1,2	2.B FE	248,808	103.2969	258,242	250,000	249,012	0	109	0	0	3.000	3.054	JD	625	7,500	03/10/2020	06/01/2030
88352*-AC-3	RESCO PRODUCTS, INC. 18.9 12-2020				5.A FE	0	0.0000	0	918,192	0	0	0	465,121	0	18.900	0.000	MS	0	422,306	08/31/2021	12/31/2022
88579Y-BJ-9	3M CO			1,2	1.E FE	296,754	102.6761	308,028	300,000	297,446	0	299	0	0	2.375	2.498	FA	2,474	7,125	08/19/2019	08/26/2029
88579Y-BP-5	3M CO			1,2	1.E FE	609,219	117.6475	647,061	550,000	608,393	0	(826)	0	0	3.700	3.125	AO	4,296	10,175	05/11/2021	04/15/2050
886546-AB-6	TIFFANY & CO			1,2	1.E FE	2,502,060	106.2124	2,655,309	2,500,000	2,500,699	0	(193)	0	0	3.800	3.788	AO	23,750	95,000	05/08/2015	10/01/2024
889184-AC-1	TOLEDO HOSPITAL			1	2.C FE	330,000	112.1497	370,094	330,000	330,000	0	0	0	0	5.325	5.324	MN	2,245	17,573	10/18/2018	11/15/2028
88947E-AU-4	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	50,000	107.5000	53,750	50,000	50,000	0	0	0	0	3.800	3.799	MN	317	1,900	09/09/2019	11/01/2029
891027-AS-3	GLOBE LIFE INC			1,2	2.A FE	498,185	113.4677	567,339	500,000	498,700	0	178	0	0	4.550	4.596	MS	6,699	22,750	09/25/2018	09/15/2028
89147L-F*-6	TORTOISE ENERGY INFRASTRUCTURE CORP. 3.7				1.A FE	1,290,667	100.1813	1,293,006	1,290,667	1,290,667	0	0	0	0	3.770	3.769	JJ	21,491	1,359,599	01/22/2014	01/22/2022
891906-AF-6	TOTAL PAYMENTS INC			1,2	2.C FE	125,030	111.6321	139,540	125,000	125,033	0	4	0	0	4.450	4.446	JD	464	5,563	06/27/2018	06/01/2028
89214P-BD-0	TOWNE BANK			2,5	2.A FE	7,200,000	100.9639	7,269,397	7,200,000	7,200,000	0	0	0	0	4.500	4.501	JJ	135,900	324,000	07/12/2017	07/30/2027
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	997,540	101.3657	1,013,657	1,000,000	999,803	0	383	0	0	2.800	2.838	JJ	13,067	28,000	07/08/2015	07/13/2022
89255#-AA-9	TRADEMARK ROYALTY 2018-1. VANDERBILT UNI				1.F PL	6,000,000	127.6444	7,658,666	6,000,000	6,000,000	0	0	0	0	4.920	4.920	MON	24,600	295,200	07/03/2018	07/01/2048
893526-8Z-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	1,482,210	155.9551	1,559,551	1,000,000	1,416,596	0	(16,474)	0	0	7.625	4.182	JJ	35,160	76,250	09/26/2017	01/15/2039
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE	4,915,208	130.4747	6,073,598	4,655,000	4,843,714	0	(8,631)	0	0	5.850	5.437	MS	80,182	272,318	05/10/2011	03/15/2036

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
89352H-AE-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	2,591,710	150.0838	3,001,677	2,000,000	2,524,703	0	(19,979)	0	0	7.250	4.921	FA	54,778	145,000	06/01/2018	08/15/2038
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	1,992,220	111.5970	2,231,941	2,000,000	1,994,893	0	801	0	0	4.250	4.296	MN	10,861	85,000	05/03/2018	05/15/2028
89352H-AX-7	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	821,931	119.4423	985,399	825,000	822,363	0	162	0	0	4.750	4.778	MN	5,007	39,188	05/03/2018	05/15/2038
89366L-AA-2	TRANSELEC SA		C	1,2	2.B FE	3,402,258	104.4760	3,578,303	3,425,000	3,420,719	0	2,602	0	0	4.625	4.709	JJ	68,203	158,406	07/23/2013	07/26/2023
89366L-AD-6	TRANSELEC SA		C	1,2	2.B FE	2,570,437	105.6890	2,732,061	2,585,000	2,580,160	0	1,546	0	0	4.250	4.316	JJ	50,964	109,863	07/21/2014	01/14/2025
89400P-AE-3	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	1,566,143	108.7380	1,718,060	1,580,000	1,573,740	0	1,392	0	0	4.125	4.232	FA	26,975	65,175	10/27/2015	02/02/2026
89400P-AG-8	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	4,318,419	106.1880	4,619,178	4,350,000	4,332,904	0	2,966	0	0	3.375	3.458	MS	40,373	146,813	09/15/2016	03/22/2027
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY, LLC				2.C	3,000,000	101.8730	3,056,191	3,000,000	3,000,000	0	0	0	0	5.890	5.887	MN	18,161	176,700	05/24/2007	05/24/2022
89566E-A#-5	TRI-STATE GENERATION AND TRANSMISSION AS				1.G FE	10,000,000	112.6735	11,267,346	10,000,000	10,000,000	0	0	0	0	3.900	3.900	AO	97,500	390,000	10/31/2014	10/01/2033
89566E-AH-1	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	2,949,424	120.8111	3,582,050	2,965,000	2,951,434	0	325	0	0	4.700	4.733	MN	23,226	139,355	08/28/2015	11/01/2044
89566E-B@-6	TRI-STATE GENERATION AND TRANSMISSION AS				1.G FE	5,000,000	121.1244	6,056,219	5,000,000	5,000,000	0	0	0	0	4.450	4.450	AO	55,625	222,500	10/31/2014	10/01/2045
896239-AC-4	TRIMBLE INC			1,2	2.C FE	449,402	113.8165	512,174	450,000	449,610	0	83	0	0	4.900	4.916	JD	980	22,050	06/07/2018	06/15/2028
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LIMITED					0	0.0000	0	0	0	0	0	0	0	6.600	0.000	AO	0	8,043	04/30/2010	04/30/2022
89785#-AA-8	TRUE HEALTH GROUP LLC FLT 04-2022				6. *	17,484	0.0000	0	1,608,321	0	0	0	0	0	10.073	0.000	MON	0	0	07/26/2019	04/27/2022
898377-AA-4	TRUSTEES OF THE SMITH COLLEGE			1	1.B FE	1,000,000	127.9941	1,279,941	1,000,000	1,000,000	0	0	0	0	4.620	4.620	JJ	23,100	46,200	06/23/2015	07/01/2045
899043-AB-9	TUFTS UNIVERSITY			1	1.D FE	500,000	119.0438	595,219	500,000	500,000	0	0	0	0	4.005	4.005	FA	7,565	20,025	06/07/2017	08/15/2057
89916@-AA-2	CORNER STONE PARTNERS, LP (COUNTY OF TUL				1.D	4,895,160	119.7728	5,805,018	4,846,693	4,890,042	0	(2,148)	0	0	4.480	4.416	MON	21,747	199,037	12/30/2019	06/25/2040
901857-AB-8	TWOBR 8.310 09/15/29 - MBS				1.B	7,382,968	110.3419	8,146,509	7,382,967	7,384,246	0	(131)	0	0	8.310	8.300	MS	180,649	613,525	10/07/1999	09/15/2029
902133-AR-8	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	2,639,771	104.8578	2,778,731	2,650,000	2,647,018	0	1,095	0	0	3.450	3.496	FA	38,094	91,425	07/28/2014	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	1,192,096	107.6945	1,286,949	1,195,000	1,193,687	0	290	0	0	3.700	3.729	FA	16,703	44,215	01/25/2016	02/15/2026
90224#-AA-5	2014 ACQUISITIONS 10 LLC SR SECURED 4.57				6. *	1,796,803	32.0000	1,796,803	5,615,010	1,796,803	0	0	2,526,755	0	4.570	0.000	MON	0	0	02/10/2015	10/15/2036
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COOPERATIVE 3				1.D PL	4,097,609	107.4633	4,403,424	4,097,609	4,097,610	0	0	0	0	3.850	3.850	MON	438	157,758	01/13/2015	05/31/2029
902494-AZ-6	TYSON FOODS INC			1,2	2.B FE	7,240,383	122.3452	8,717,095	7,125,000	7,208,471	0	(4,981)	0	0	4.875	4.747	FA	131,219	347,344	08/06/2014	08/15/2034
90265E-AQ-3	UDR INC			1,2	2.A FE	2,561,313	105.1585	2,702,573	2,570,000	2,563,161	0	762	0	0	3.200	3.238	JJ	37,922	82,240	06/25/2019	01/15/2030
902691-A#-1	UGI UTILITIES, INC.				1.F	3,000,000	118.6686	3,560,057	3,000,000	3,000,000	0	0	0	0	4.120	4.120	MS	31,243	123,600	09/30/2016	09/30/2046
902691-B#-0	UGI UTILITIES INC SERIES D SR UNSECURED				1.F	3,000,000	101.6892	3,050,676	3,000,000	3,000,000	0	0	0	0	3.120	3.120	MS	27,300	93,600	02/20/2020	04/16/2050
902691-B*-4	UGI UTILITIES, INC.				1.F	2,000,000	118.7166	2,374,331	2,000,000	2,000,000	0	0	0	0	4.120	4.120	AO	13,962	82,400	10/31/2016	10/31/2046
90352J-AC-7	UBS GROUP AG		D	2	1.G FE	4,516,035	110.8139	4,986,625	4,500,000	4,510,325	0	(1,544)	0	0	4.253	4.204	MS	52,099	191,385	08/27/2018	03/23/2028
90370*-AB-9	USCIS LEASE FINANCE TRUST (US CITIZENSHI				1.A PL	12,000,000	127.3551	15,282,616	12,000,000	12,000,000	0	0	0	0	4.780	4.828	MON	25,493	573,600	10/15/2018	03/15/2042
904764-AH-0	UNILEVER CAPITAL CORP			1	1.E FE	111,606	134.5965	134,597	100,000	107,324	0	(490)	0	0	5.900	5.018	MN	754	5,900	01/03/2011	11/15/2032
907818-DZ-8	UNION PACIFIC CORP			1,2	2.A FE	3,485,909	118.5810	4,197,768	3,540,000	3,493,485	0	1,229	0	0	4.150	4.240	JJ	67,742	146,910	08/07/2014	01/15/2045
907818-EC-8	UNION PACIFIC CORP			1,2	2.A FE	6,322,922	116.6495	8,165,467	7,000,000	6,368,511	0	8,455	0	0	3.875	4.395	FA	113,021	271,250	12/21/2015	02/01/2055
907818-ER-5	UNION PACIFIC CORP			1,2	2.A FE	4,378,510	122.0089	5,350,089	4,385,000	4,378,725	0	94	0	0	4.100	4.107	MS	52,937	179,785	09/12/2017	09/15/2067
910710-AA-0	UNITED INSURANCE HOLDINGS CORP			1,2	2.C FE	4,000,000	101.4643	4,058,574	4,000,000	4,000,000	0	0	0	0	6.250	6.248	JD	11,111	250,000	12/07/2017	12/15/2027
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.G FE	9,974,900	119.3236	11,932,365	10,000,000	9,977,367	0	949	0	0	3.750	3.764	MN	47,917	375,000	11/09/2017	11/15/2047
912920-AK-1	QWEST CORP				3.B FE	105,000	116.6230	116,623	100,000	103,007	0	(699)	0	0	7.250	6.326	MS	2,135	7,250	12/07/2018	09/15/2025
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	104,546	130.9717	130,972	100,000	103,163	0	(156)	0	0	5.400	5.071	MN	900	5,400	01/04/2011	05/01/2035
913017-CA-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,997,240	116.9078	2,338,156	2,000,000	1,997,620	0	59	0	0	4.150	4.158	MN	10,606	83,000	04/29/2015	05/15/2045
913017-CP-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	10,014,721	116.1060	11,610,602	10,000,000	10,013,463	0	(217)	0	0	4.050	4.041	MN	64,125	405,000	05/01/2017	05/04/2047
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	3,422,294	106.9431	3,662,803	3,425,000	3,423,790	0	266	0	0	3.100	3.109	MS	31,263	106,175	02/22/2016	03/15/2026
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	616,538	102.2652	664,724	650,000	616,992	0	454	0	0	2.900	3.173	MN	2,409	18,850	05/11/2021	05/15/2050
91412N-BD-1	UNIVERSITY OF CHICAGO			1,2	1.C FE	500,000	101.5235	507,617	500,000	500,000	0	0	0	0	2.761	2.761	AO	3,451	13,805	03/10/2020	04/01/2045
91426*-AA-3	UNIVERSITY OF LOUISVILLE FOUNDATION - MB				2.A	2,531,431	122.5463	3,102,174	2,531,431	2,531,437	0	0	0	0	6.270	6.352	MON	9,259	158,721	11/12/2008	11/10/2033
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	105,875	110.4643	110,464	100,000	104,582	0	(734)	0	0	4.008	3.113	FA	1,514	4,008	03/17/2020	08/15/2047
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA			1,2	1.C FE	168,114	101.7957	152,694	150,000	167,333	0	(435)	0	0	2.805	2.250	AO	1,052	4,208	03/09/2020	10/01/2050
91529Y-AJ-5	UNUM GROUP			1	2.C FE	2,773,890	122.3978	3,212,943	2,625,000	2,756,911	0	(3,408)	0	0	5.750	5.345	FA	57,021	150,938	05/04/2016	08/15/2042
91529Y-AP-1	UNUM GROUP			1,2	2.C FE	5,083,950	106.7141	5,335,703	5,000,000	5,081,371	0	(1,505)	0	0	4.500	4.397	JD	10,000	225,000	01/31/2020	12/15/2049
91803*-AP-3	UTILITIES, INC.				2.B	6,750,000	125.6154	8,479,037	6,750,000	6,750,000	0	0	0	0	6.580	6.579	JJ	199,868	444,150	07/19/2006	07/21/2036
91845#-AA-2	VERIZON COMMUNICATIONS CTL 3.81 05-2035				2.A	3,285,871	107.7015	3,538,934	3,285,871	3,285,875	0	0	0	0	3.812	3.842	MON	5,567	125,257	05/19/2015	05/15/2035
91847#-AA-0	GSA OHIO VA				1.B	3,731,330	114.1569	4,259,569	3,731,328	3,731,335	0	(1)	0	0	4.730	4.730	MON	7,844	176,491	12/28/2010	12/15/2030
91852#-AB-0	VA-COLORADO SPRINGS SR LEASE FINANCE TRU				1.A S	5,272,313	110.0486	5,802,107	5,272,313	5,272,319	0	0	0	0	3.840	3.840	MON	8,998	202,457	10/23/2014	07/15/2034
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	3,310,813	134.9975	3,577,432	2,650,000	3,218,651	0	(24,572)	0	0	6.625	4.660	JD	7,803	175,563	10/06/2020	06/15/2037
91913Y-AV-2	VALERO ENERGY CORP			1,2	2.B FE	1,005,250	110.3178	1,103,178	1,000,000	1,003,681	0	(448)	0	0	4.350	4.282	JD	3,625	43,500	05/22/2018	06/01/2028

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
91913Y-AW-0	VALERO ENERGY CORP			1,2	2.B FE	332,431	108.9092	364,846	335,000	333,042	0	228	0	0	4.000	4.094	AO	3,350	13,400	03/21/2019	04/01/2029
91927#-AA-3	MAHWAH PROPERTIES I, LLC CTL (THE VALLEY				1.E	6,800,419	116.3338	7,911,186	6,800,418	6,800,419	0	0	0	0	4.000	4.033	MON	21,157	272,016	10/25/2016	01/15/2043
92203#-AY-4	VANGUARD GROUP INC 3.13 08-2055				1.G	20,000,000	104.6151	20,923,012	20,000,000	20,000,000	0	0	0	0	3.130	3.174	FA	229,533	631,217	08/03/2020	08/22/2055
92209@-AA-2	VANTAGE MOBILITY ACQUISITION CORP TL FLT				5.B GI	0	0.0000	0	588,817	0	0	0	294,408	0	10.280	0.000	MON	5,044	25,809	11/30/2021	03/21/2024
92277G-AF-4	VENTAS REALTY LP			1,2	2.A FE	5,320,315	117.4807	6,319,287	5,379,000	5,325,826	0	1,354	0	0	4.375	4.444	FA	98,055	235,331	07/14/2017	02/01/2045
92277G-AG-2	VENTAS REALTY LP			1,2	2.A FE	1,642,058	108.8570	1,801,583	1,655,000	1,649,368	0	1,287	0	0	4.125	4.218	JJ	31,479	68,269	07/09/2015	01/15/2026
92277G-AL-1	VENTAS REALTY LP			1,2	2.A FE	4,959,800	108.8464	5,442,320	5,000,000	4,976,980	0	3,877	0	0	3.850	3.948	AO	48,125	192,500	03/22/2017	04/01/2027
92343E-AH-5	VERISIGN INC			1,2	2.C FE	100,563	110.2500	110,250	100,000	100,227	0	(65)	0	0	5.250	5.168	AO	1,313	5,250	03/30/2016	04/01/2025
92343E-AL-6	VERISIGN INC			1,2	2.B FE	101,458	103.8750	103,875	100,000	100,849	0	(129)	0	0	4.750	4.574	JJ	2,190	4,750	10/31/2017	07/15/2027
92343V-BE-3	VERIZON COMMUNICATIONS INC			1	2.A FE	544,620	123.9409	619,704	500,000	541,379	0	(1,304)	0	0	4.750	4.134	MN	3,958	23,750	06/03/2019	11/01/2041
92343V-CZ-5	VERIZON COMMUNICATIONS INC			1	2.A FE	2,606,140	131.5729	2,631,458	2,000,000	2,596,905	0	(9,235)	0	0	4.672	3.205	MS	27,513	93,440	01/25/2021	03/15/2055
92343V-DU-5	VERIZON COMMUNICATIONS INC			1	2.A FE	5,388,289	130.2003	6,510,017	5,000,000	5,328,168	0	(14,514)	0	0	5.250	4.643	MS	76,563	262,500	06/30/2017	03/16/2037
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	5,683,926	117.7152	6,709,767	5,700,000	5,687,319	0	875	0	0	4.500	4.525	FA	100,463	256,500	08/01/2017	08/10/2033
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,467,456	112.2131	5,228,008	4,659,000	4,503,333	0	16,341	0	0	4.016	4.522	JD	14,553	187,105	10/04/2019	12/03/2029
92343V-FD-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	325,000	116.2084	377,677	325,000	325,000	0	0	0	0	4.000	4.000	MS	3,575	13,000	03/17/2020	03/22/2050
92343V-FF-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	319,840	105.6681	338,138	320,000	319,882	0	26	0	0	3.000	3.008	MS	2,640	9,600	03/17/2020	03/22/2027
92343V-GB-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	470,749	108.0929	513,441	475,000	470,811	0	63	0	0	3.550	3.599	MS	4,637	8,431	03/11/2021	03/22/2051
925524-AH-3	VIACOMCBS INC			1	2.B FE	2,638,909	138.2992	2,765,983	2,000,000	2,377,692	0	(34,363)	0	0	7.875	5.123	JJ	66,063	157,500	07/29/2014	07/30/2030
92553P-AP-7	VIACOMCBS INC			1	2.B FE	5,616,270	114.0903	5,704,513	5,000,000	5,590,139	0	(18,397)	0	0	4.375	3.574	MS	64,410	218,750	12/07/2020	03/15/2043
92556H-AB-3	VIACOMCBS INC			1,2	2.B FE	245,090	119.2431	298,108	250,000	245,711	0	378	0	0	4.950	5.190	JJ	5,706	12,375	03/27/2020	01/15/2031
92556H-AC-1	VIACOMCBS INC			1,2	2.B FE	237,468	127.9094	319,773	250,000	237,781	0	204	0	0	4.950	5.284	MN	1,444	12,375	05/12/2020	05/19/2050
92660F-AK-0	VIDEOTRON LTD		C	1,2	3.A FE	100,500	103.0000	103,000	100,000	100,270	0	(42)	0	0	5.125	5.065	AO	1,082	5,125	04/25/2017	04/15/2027
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	626,995	91.5145	663,480	725,000	628,296	0	1,302	0	0	2.450	3.156	JD	789	17,763	05/11/2021	12/15/2050
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC 3.93				1.F PL	2,605,093	110.0637	2,867,261	2,605,092	2,605,094	0	0	0	0	3.930	3.930	MJSD	26,104	76,785	08/22/2014	06/30/2030
92826C-AC-6	VISA INC			1,2	1.D FE	748,958	101.8487	763,865	750,000	749,856	0	167	0	0	2.800	2.821	JD	992	21,000	12/09/2015	12/14/2022
92826C-AD-4	VISA INC			1,2	1.D FE	1,295,242	106.6315	1,386,209	1,300,000	1,297,939	0	482	0	0	3.150	3.193	JD	1,934	40,950	12/09/2015	12/14/2025
92826C-AE-2	VISA INC			1,2	1.D FE	264,642	119.8477	317,596	265,000	264,721	0	14	0	0	4.150	4.160	JD	519	10,998	12/09/2015	12/14/2035
92826C-AF-9	VISA INC			1,2	1.D FE	4,192,986	126.2445	5,302,269	4,200,000	4,193,932	0	296	0	0	4.300	4.310	JD	8,528	180,600	12/09/2015	12/14/2045
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	100,125	103.2640	103,264	100,000	100,070	0	(13)	0	0	5.500	5.482	MS	1,833	5,500	08/08/2018	09/01/2026
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	54,665	135.8264	74,705	55,000	54,759	0	9	0	0	6.150	6.195	FA	1,165	3,383	02/20/2007	02/27/2037
92857W-BL-3	VODAFONE GROUP PLC		C	1	2.B FE	5,414,450	124.5969	6,229,846	5,000,000	5,377,798	0	(15,504)	0	0	5.000	4.351	MN	21,528	250,000	07/16/2019	05/30/2038
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	491,255	126.5346	632,673	500,000	491,634	0	176	0	0	4.875	4.988	JD	813	24,375	06/12/2019	06/19/2049
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	2,982,270	105.6131	3,168,392	3,000,000	2,992,939	0	3,560	0	0	4.250	4.383	MN	17,000	127,500	11/07/2018	11/13/2023
929089-AB-6	VOYA FINANCIAL INC			1	2.B FE	8,241,017	107.7032	8,885,518	8,250,000	8,245,628	0	919	0	0	3.650	3.663	JD	13,383	301,125	06/07/2016	06/15/2026
92928Q-AD-0	WEA FINANCE LLC			1,2	2.B FE	3,825,800	107.3466	4,293,863	4,000,000	3,834,822	0	2,950	0	0	4.625	4.904	MS	51,903	185,000	11/13/2018	09/20/2048
92936U-AE-9	WP CAREY INC			1,2	2.B FE	4,167,224	109.5296	4,572,861	4,175,000	4,171,018	0	794	0	0	4.250	4.272	AO	44,359	177,438	09/09/2016	10/01/2026
92940P-AF-1	WRKCO INC			1,2	2.B FE	464,856	114.1122	530,622	465,000	464,884	0	9	0	0	4.200	4.203	JD	1,628	19,530	05/16/2019	06/01/2032
92940P-AG-9	WRKCO INC			1,2	2.B FE	448,938	102.9662	463,348	450,000	449,074	0	79	0	0	3.000	3.021	JD	600	13,500	06/01/2020	06/15/2033
92943G-AC-5	W R GRACE HOLDINGS LLC			1	4.B FE	274,688	105.2640	263,160	250,000	260,616	0	(3,593)	0	0	5.625	3.977	AO	3,516	14,438	10/27/2017	10/01/2024
929688-AA-3	WEST VIRGINIA UNIVERSITY - MBS				1.D	20,596,779	124.9027	25,725,931	20,596,779	20,596,659	0	(120)	0	0	4.430	4.430	AO	192,626	912,437	11/15/2017	10/15/2059
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	18,748,594	120.6022	21,256,140	17,625,000	18,641,391	0	(25,278)	0	0	4.800	4.393	MN	101,050	846,000	07/06/2017	11/18/2044
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	102,499	112.4865	112,486	100,000	102,442	0	(44)	0	0	4.100	3.954	AO	866	4,100	08/18/2020	04/15/2050
93884P-DW-7	WASHINGTON GAS LIGHT CO			1,2	1.G FE	10,852,800	113.5844	12,494,282	11,000,000	10,865,779	0	3,257	0	0	3.796	3.873	MS	122,948	417,560	09/13/2017	09/15/2046
94106L-BB-4	WASTE MANAGEMENT INC			1,2	2.A FE	599,004	112.2493	673,496	600,000	599,265	0	42	0	0	3.900	3.912	MS	7,800	23,400	02/18/2015	03/01/2035
947890-AH-2	WEBSTER FINANCIAL CORP			1,2	2.B FE	1,666,694	105.3070	1,769,157	1,680,000	1,676,674	0	1,467	0	0	4.375	4.474	FA	27,767	73,500	02/04/2014	02/15/2024
94973V-AX-5	ANTHEM INC			1	2.B FE	3,979,520	100.9441	4,037,765	4,000,000	3,999,125	0	2,317	0	0	3.125	3.185	MN	15,972	125,000	05/02/2012	05/15/2022
94973V-BJ-5	ANTHEM INC			1,2	2.B FE	2,039,709	105.6162	2,165,131	2,050,000	2,046,946	0	1,093	0	0	3.500	3.560	FA	27,106	71,750	08/07/2014	08/15/2024
949746-JM-4	WELLS FARGO & CO				2.A FE	312,740	130.8802	392,641	300,000	309,080	0	(474)	0	0	5.375	5.055	FA	6,450	16,125	12/19/2013	02/07/2035
949746-RF-0	WELLS FARGO & CO				2.B FE	3,998,853	135.6911	4,681,342	3,450,000	3,931,243	0	(12,360)	0	0	5.606	4.590	JJ	89,182	193,407	11/22/2016	01/15/2044
949746-SL-6	WELLS FARGO & CO			2	2.A FE	1,000,000	100.0528	1,000,528	1,000,000	1,000,000	0	0	0	0	1.234	1.251	JAJO	2,331	13,077	01/17/2017	01/24/2023
94974B-FJ-4	WELLS FARGO & CO				2.B FE	1,036,070	102.8933	1,028,933	1,000,000	1,006,626	0	(5,755)	0	0	3.450	2.843	FA	13,225	34,500	07/19/2016	02/13/2023
94974B-FN-5	WELLS FARGO & CO				2.B FE	288,254	104.9008	304,212	290,000	289,654	0	202	0	0	4.125	4.202	FA	4,519	11,963	01/24/2014	08/15/2023
94974B-FY-1	WELLS FARGO & CO				2.B FE	2,100,300	109.0469	2,180,939	2,000,000	2,049,091	0	(10,161)	0	0	4.100	3.492	JD	6,378	82,000	08/24/2016	06/03/2026

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
94978#-AT-4	LEGG MASON MORTGAGE CAPITAL - MBS				2.B	2,708,403	113.1343	3,064,132	2,708,403	2,708,403	0	0	0	0	6.650	6.650	MON	15,009	186,770	07/30/2002	08/01/2027
95040Q-AD-6	WELLTOWER INC			1,2	2.A FE	1,774,272	112.0968	1,989,718	1,775,000	1,774,538	0	88	0	0	4.250	4.255	AO	15,926	75,438	04/03/2018	04/15/2028
95527B-B@-4	WEST PENN POWER COMPANY				1.G	3,000,000	107.7852	3,233,556	3,000,000	3,000,000	0	0	0	0	3.840	3.840	JD	5,120	115,200	12/15/2016	12/15/2046
95810Z-AM-7	WESTERN DIGITAL CORP			1,2	2.C FE	200,000	109.2500	218,500	200,000	200,000	0	0	0	0	4.750	4.750	FA	3,589	9,500	01/30/2018	02/15/2026
95810Z-AR-6	WESTERN DIGITAL CORP			1,2	2.C FE	209,425	100.7300	211,533	210,000	209,425	0	1	0	0	3.100	3.132	FA	380	0	12/07/2021	02/01/2032
95825H-AF-1	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	154,684	108.7500	168,563	155,000	154,838	0	32	0	0	4.650	4.676	JJ	3,604	7,208	06/30/2016	07/01/2026
95980Z-AH-2	WESTERN UNION CO			1	2.B FE	12,742,440	123.5840	14,830,083	12,000,000	12,636,240	0	(26,295)	0	0	6.200	5.668	MN	90,933	744,000	07/19/2017	11/17/2036
96038G-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	324,639	113.7586	369,715	325,000	325,033	0	(1)	0	0	4.950	4.948	MS	4,737	16,088	09/12/2018	09/15/2028
96041J-AY-8	WESTLAKE CHEMICAL CORP			1,2	2.B FE	112,664	97.5728	112,209	115,000	112,696	0	31	0	0	2.875	3.011	FA	1,212	0	08/05/2021	08/15/2041
96041J-BA-9	WESTLAKE CHEMICAL CORP			1,2	2.B FE	8,238,370	95.8094	8,143,802	8,500,000	8,239,462	0	1,092	0	0	3.375	3.519	FA	105,188	0	08/05/2021	08/15/2061
96332D-AW-6	WHIRLPOOL CORP			1,2	2.B FE	439,705	115.5320	514,118	445,000	440,963	0	462	0	0	4.750	4.902	FA	7,339	21,138	02/20/2019	02/26/2029
96332D-AX-4	WHIRLPOOL CORP			1,2	2.B FE	1,351,237	124.1022	1,675,379	1,350,000	1,351,292	0	46	0	0	4.600	4.592	MN	7,935	62,100	06/04/2020	05/15/2050
96925B-AA-6	WILLIAM BEAUMONT HOSPITAL - MBS				1.E	5,624,591	116.8866	6,357,104	5,438,695	5,487,971	0	(8,223)	0	0	7.375	7.149	MON	17,827	398,384	09/24/2001	10/15/2027
96928*-AK-3	WM BLAIR CAPITAL LLS (CVS HOUSTON) - MBS				2.B	3,979,161	116.1729	4,497,285	3,871,201	3,915,513	0	(4,394)	0	0	5.900	5.695	MON	67,998	171,301	11/14/2005	01/15/2031
96928*-AS-6	WILLIAM BLAIR CAPITAL TRUST - 2005 (SPEC				1.D	11,403,638	121.7047	13,753,107	11,300,389	11,348,699	0	(3,807)	0	0	5.714	5.701	MON	28,698	645,695	01/20/2006	04/15/2034
96928*-AU-1	WILLIAM BLAIR CTL TRUST 2006 IRVING OIL				2.B	1,569,113	115.1288	1,787,797	1,552,867	1,558,859	0	(785)	0	0	6.480	6.444	MON	4,472	100,626	07/06/2006	11/15/2028
96928*-BA-4	WM.BLAIR CAPITAL TRUST '06 (ST.LUKE'S) -				1.E	5,960,481	111.8740	6,597,433	5,897,201	5,917,211	0	(3,039)	0	0	5.730	5.686	MON	15,018	337,909	12/14/2006	04/15/2028
96928*-BM-8	WM.BLAIR CTL/CITIZENS BANK - MBS				2.A	1,785,554	111.3458	1,988,139	1,785,554	1,785,558	0	(1)	0	0	5.900	5.973	MON	4,682	105,348	12/13/2007	09/15/2027
96928*-BN-6	WM.BLAIR/STATE OF PA - MBS				1.D	7,318,786	123.9708	9,073,155	7,318,786	7,318,806	0	(1)	0	0	5.970	6.045	MON	19,419	436,931	12/31/2007	12/15/2031
96928*-CW-5	WILLIAM BLAIR CAPITAL TRUST 2010 (SPECTR				1.D	2,722,333	136.1018	3,669,183	2,695,910	2,712,561	0	(927)	0	0	6.600	6.599	MON	7,908	177,930	04/07/2010	06/15/2037
96928*-DC-8	GSA - LAS VEGAS, NV				1.B	5,619,014	116.0506	6,451,226	5,558,979	5,589,556	0	(2,356)	0	0	5.320	5.248	MON	13,144	295,738	06/18/2010	09/15/2031
96928*-DG-9	CTL PIEDMONT HOSPITAL - MBS				1.E	364,435	105.0575	379,001	360,756	361,481	0	(287)	0	0	5.350	5.236	MON	858	19,300	08/26/2010	05/15/2024
96928*-DM-6	OAKWOOD HEALTHCARE - MBS				1.E	2,911,326	121.0846	3,494,705	2,886,168	2,898,398	0	(1,262)	0	0	6.520	6.506	MON	8,363	188,178	12/16/2010	12/15/2030
96928*-DW-4	SIMS METAL - GNLP 239 WEST SERVICE RD LL				2.B	2,435,067	126.2416	3,074,067	2,435,067	2,435,074	0	0	0	0	6.584	6.584	MON	9,352	160,325	03/11/2011	11/10/2034
96928*-EC-7	TD BANK, N.A. CTL 5.60 07-2031 - MBS				1.D	1,090,116	117.6387	1,270,137	1,079,693	1,085,035	0	(529)	0	0	5.600	5.553	MON	2,687	60,463	06/08/2011	07/15/2031
96928*-EG-8	CITY OF WEST VALLEY, UTAH 5.68 11-2037 -				1.C	3,137,878	127.0004	3,985,116	3,137,877	3,137,885	0	0	0	0	5.680	5.748	MON	7,921	178,231	10/18/2011	11/15/2037
96928*-ET-0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	1,534,520	128.2013	1,967,274	1,534,520	1,534,520	0	0	0	0	5.150	5.150	N/A	3,512	79,028	10/08/2020	05/15/2042
96928*-EX-1	SPARTAN STORES - MBS				2.C	2,489,140	108.6922	2,705,501	2,489,139	2,489,143	0	0	0	0	4.210	4.247	MON	4,657	104,793	07/13/2012	03/15/2032
96928*-FA-0	WILLIAM BLAR & CO. CTL 2012-J A. SCHULMA				2.B	3,527,186	110.0135	3,880,379	3,527,186	3,527,191	0	0	0	0	4.300	4.339	MON	6,741	151,669	08/29/2012	03/15/2034
96928*-FC-6	FEDEX - MBS				2.B	3,019,587	106.3870	3,180,677	2,989,723	3,003,304	0	(1,950)	0	0	3.950	3.853	MON	5,249	118,094	12/21/2012	09/30/2027
96928*-FF-9	CONTRA COSTA COUNTY CA 4.80 01-2033 - MB				1.B	5,597,236	115.4467	6,401,806	5,545,247	5,574,976	0	(2,499)	0	0	4.800	4.746	MON	11,830	266,171	12/28/2012	01/15/2033
96928*-FV-4	BLUE CROSS BLUE SHIELD NC, CORIUM LLC SR				1.E	7,024,862	115.4853	8,112,680	7,024,862	7,024,871	0	0	0	0	4.090	4.125	MON	12,770	287,317	09/30/2014	09/15/2044
96928*-FW-2	SCANNELLI PROPERTIES #124, LLC (FED EX G				2.B	246,662	106.0525	261,592	246,662	246,662	0	0	0	0	4.150	4.186	MON	455	10,236	11/06/2014	09/15/2027
96950F-AQ-7	WILLIAMS COMPANIES INC			1,2	2.B FE	127,041	106.2985	138,188	130,000	128,968	0	312	0	0	3.900	4.181	JJ	2,338	5,070	01/13/2015	01/15/2025
970648-AG-6	WILLIS NORTH AMERICA INC			1,2	2.B FE	2,999,010	111.8606	3,355,818	3,000,000	2,999,381	0	163	0	0	4.500	4.504	MS	39,750	135,000	09/05/2018	09/15/2028
97068L-AB-4	WILLIS-KNIGHTON MEDICAL CENTER			1,2	1.F FE	1,175,000	98.3191	1,155,249	1,175,000	1,175,000	0	0	0	0	3.065	3.065	MS	12,005	20,108	02/03/2021	03/01/2051
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS, LLC				1.F PL	4,222,222	110.7987	4,678,168	4,222,222	4,222,223	0	0	0	0	3.670	3.670	MJSD	39,424	116,217	12/18/2014	12/18/2034
97786#-AK-8	WOLSELEY CAPITAL, INC.		C		2.A FE	4,000,000	105.3978	4,215,913	4,000,000	4,000,000	0	0	0	0	3.730	3.730	MS	49,733	149,200	09/01/2015	09/01/2025
97786#-AM-4	WOLSELEY CAPITAL, INC.		C		2.A FE	3,000,000	102.8968	3,086,905	3,000,000	3,000,000	0	0	0	0	3.300	3.299	MN	8,525	99,000	11/30/2017	11/30/2023
980236-AM-5	WOODSIDE FINANCE LTD		C	1,2	2.A FE	1,379,200	105.1222	1,450,686	1,380,000	1,379,724	0	93	0	0	3.650	3.657	MS	16,230	50,370	02/26/2015	03/05/2025
980236-AP-8	WOODSIDE FINANCE LTD		C	1,2	2.A FE	9,993,100	106.7084	10,670,845	10,000,000	9,995,670	0	665	0	0	3.700	3.708	MS	108,944	370,000	09/06/2017	03/15/2028
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	239,561	111.8268	268,384	240,000	239,666	0	39	0	0	4.500	4.523	MS	3,510	10,800	02/25/2019	03/04/2029
980745-D@-9	Woodward, Inc.				2.C	2,000,000	104.2074	2,084,148	2,000,000	2,000,000	0	0	0	0	4.030	4.030	AO	20,150	80,600	10/01/2013	11/15/2023
980745-E@-8	Woodward, Inc.				2.C	2,000,000	104.2074	2,084,148	2,000,000	2,000,000	0	0	0	0	4.030	4.030	AO	20,150	80,600	11/15/2013	11/15/2023
98258#-AA-7	WAYNE STATE UNIVERSITY - MBS				1.E	1,590,920	119.1329	1,876,544	1,575,168	1,585,671	0	(554)	0	0	4.795	4.748	MON	3,357	75,529	03/19/2012	03/15/2038
983024-AL-4	WYETH LLC			1	1.F FE	243,520	141.2363	282,473	200,000	230,971	0	(1,558)	0	0	6.000	4.497	FA	4,533	12,000	01/25/2013	02/15/2036
983024-AN-0	WYETH LLC			1	1.F FE	2,350,870	141.1374	2,822,748	2,000,000	2,266,210	0	(11,652)	0	0	5.950	4.716	AO	29,750	119,000	11/12/2015	04/01/2037
98310W-AM-0	TRAVEL + LEISURE CO			1,2	3.C FE	54,981	111.2500	61,188	55,000	54,993	0	2	0	0	6.600	6.600	AO	908	3,630	09/10/2015	10/01/2025
98389B-AW-0	XCEL ENERGY INC			1,2	2.A FE	223,378	102.3028	230,181	225,000	223,691	0	147	0	0	2.600	2.682	JD	488	5,850	11/04/2019	12/01/2029
983919-AJ-0	XILINX INC			1,2	1.G FE	424,520	103.4984	439,868	425,000	424,832	0	78	0	0	2.950	2.967	JD	1,045	12,538	05/24/2017	06/01/2024
98462Y-AD-2	YAMANA GOLD INC		C	1,2	2.C FE	401,965	108.0192	432,077	400,000	401,327	0	(176)	0	0	4.625	4.558	JD	822	18,500	06/04/2018	12/15/2027
98665#-AA-4	WELLSPAN HEALTH 3.35 6-2050				1.E	5,000,000	107.5121	5,375,603	5,000,000	5,000,000	0	0	0	0	3.350	3.349	JD	13,958	208,910	09/02/2020	06/01/2050
98665#-AB-2	WELLSPAN HEALTH 2.88 06-2044				1.E	9,972,129	100.2326	9,995,326	9,972,129	9,972,129	0	0	0	0	2.880	2.880	JD	23,933	287,995	11/30/2020	06/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC			1	3.A FE	263,125	107.2500	268,125	250,000	256,155	0	(1,697)	0	0	4.750	3.952	AO	2,045	11,875	08/08/2017	04/29/2025
98978V-AH-6	ZOETIS INC			1,2	2.A FE	3,301,001	127.8106	3,866,272	3,025,000	3,270,056	0	(7,380)	0	0	4.700	4.113	FA	59,240	142,175	07/06/2017	02/01/2043
98978V-AM-5	ZOETIS INC			1,2	2.A FE	6,443,385	117.8124	7,657,806	6,500,000	6,448,242	0	1,271	0	0	3.950	4.000	MS	77,738	256,750	11/02/2017	09/12/2047
98984*-AA-2	ZURICH AMERICAN INSURANCE COMPANY - MBS				1.D	10,167,053	123.0594	12,449,263	10,116,470	10,151,088	0	(2,174)	0	0	4.918	4.925	MON	22,112	497,528	09/02/2014	11/15/2037
C4861*-AJ-6	IRVING OIL LIMITED 4.91 08-2023	C			2.C PL	4,000,000	105.1726	4,206,903	4,000,000	4,000,000	0	0	0	0	4.910	4.909	FA	78,014	196,400	08/08/2013	08/08/2023
C4861*-AL-1	IRVING OIL LIMITED 5.06 08-2025	C			2.C PL	6,000,000	109.9359	6,596,153	6,000,000	6,000,000	0	0	0	0	5.060	5.059	FA	120,597	303,600	08/08/2013	08/08/2025
C5170#-AA-4	LIFEMARK FLT 12-2022				4.C YE	126,559	100.0000	126,559	126,559	126,559	0	0	0	0	11.750	11.749	MJSD	3,759	11,122	02/05/2020	12/31/2022
F3152*-AF-1	ERMEWA HOLDING SAS SR SECURED 3.77 12-20	C			2.A PL	2,650,000	100.4785	2,662,681	2,650,000	2,650,000	0	0	0	0	3.770	3.770	JJ	47,455	99,905	12/03/2019	12/11/2034
G1696#-BA-3	BUNZL PLC	C			2.A	2,000,000	103.9102	2,078,204	2,000,000	2,000,000	0	0	0	0	3.620	3.619	AO	14,882	72,400	04/17/2013	04/17/2024
G1696#-BL-9	BUNZL PLC	C			2.A	2,000,000	107.5180	2,150,360	2,000,000	2,000,000	0	0	0	0	3.930	3.929	MN	9,170	78,600	11/19/2015	11/19/2027
G1710#-AC-2	CHRISTIE, MANSON WOODS LIMITED 4.34 05-2	C			2.B PL	3,000,000	108.3469	3,250,408	3,000,000	3,000,000	0	0	0	0	4.340	4.339	MN	16,637	141,450	05/15/2019	05/15/2026
G2044@-BA-2	COMPASS GROUP PLC 3.81 09-2025	C			1.G	5,000,000	106.7388	5,336,940	5,000,000	5,000,000	0	0	0	0	3.810	3.810	AO	47,625	218,625	09/18/2013	09/18/2025
G2044@-BC-8	COMPASS GROUP PLC 3.64 12-2026	C			1.G	7,000,000	107.0658	7,494,607	7,000,000	7,000,000	0	0	0	0	3.640	3.640	AO	63,700	294,175	12/04/2014	12/04/2026
G2765*-AD-6	DIONYSUS AVIATION LIMITED - GOSHAWK	C			2.A PL	5,000,000	109.3488	5,467,439	5,000,000	5,000,000	0	0	0	0	4.320	4.319	JJ	97,200	216,000	07/19/2017	07/19/2027
G2765@-AB-8	DIONYSUS AVIATION LIMITED	C			2.A PL	5,000,000	104.8191	5,240,955	5,000,000	5,000,000	0	0	0	0	4.710	4.709	FA	97,471	235,500	08/02/2016	08/02/2023
G3646@-AA-1	FORTH PORTS FINANCE LIMITED	C			2.C	2,000,000	105.9087	2,118,174	2,000,000	2,000,000	0	0	0	0	4.890	4.888	JD	7,063	102,800	12/05/2013	12/05/2023
G4215@-AA-2	HPS SPECIALTY LOAN FUND V FEEDER				2.A PL	14,400,000	100.0000	14,400,000	14,400,000	14,400,000	0	0	0	0	3.190	3.235	FMAN	59,972	140,737	09/22/2021	09/30/2031
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC	C			2.C	3,000,000	106.5007	3,195,022	3,000,000	3,000,000	0	0	0	0	4.760	4.758	AO	26,577	142,800	04/24/2019	04/24/2024
G4622#-AA-7	Howard de Walden Estates Limited	C			1.G	3,000,000	102.1775	3,065,325	3,000,000	3,000,000	0	0	0	0	4.990	4.988	JJ	68,613	149,700	08/25/2010	07/16/2022
G5963#-AH-6	MEGGITT PLC 3.60 07-2026	C			3.A	7,000,000	105.3344	7,373,411	7,000,000	7,000,000	0	0	0	0	3.600	3.599	JJ	122,500	252,000	07/06/2016	07/06/2026
G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC	C			1.G YE	5,000,000	105.8198	5,290,988	5,000,000	5,000,000	0	0	0	0	3.420	3.419	JD	11,875	171,000	06/06/2016	06/08/2026
G7332#-AF-0	RRPF ENGINE LEASING LIMITED/RRPF ENGINE	C			2.C FE	1,000,000	100.4829	1,004,829	1,000,000	1,000,000	0	0	0	0	2.770	2.770	FA	10,772	27,700	04/13/2015	04/13/2022
G7334@-AB-9	RRPF ENGINE LEASING LIMITED	C			2.C FE	2,000,000	110.3114	2,206,228	2,000,000	2,000,000	0	0	0	0	4.130	4.130	FA	32,122	82,600	06/13/2018	06/13/2030
G8056*-AA-7	SEVERN TRENT WATER LIMITED	C			2.A	7,000,000	105.9454	7,416,181	7,000,000	7,000,000	0	0	0	0	3.690	3.690	MS	84,665	258,220	03/03/2016	03/03/2027
N4281@-BS-3	KONINKLIJKE VOPAK N.V. SERIES AA 3.74 06	C			2.B	2,357,249	103.1304	2,431,041	2,357,249	2,357,249	0	0	0	0	3.740	3.739	JD	2,939	88,264	12/19/2012	06/19/2023
N7660#-AM-9	SHV Nederland B.V.	C			2.A	7,000,000	100.8045	7,056,315	7,000,000	7,000,000	0	0	0	0	4.420	4.419	MS	79,928	309,400	03/28/2012	03/28/2022
P3143@-AA-1	CAI INTERNATIONAL, INC.	C			2.C FE	1,574,951	102.3917	1,612,620	1,574,951	1,575,037	0	(50)	0	0	4.900	4.892	MS	23,152	77,173	09/13/2012	09/13/2022
P3596#-AA-1	EVM Energia del Valle de Mexico I	C			2.C PL	4,006,044	108.4121	4,343,035	4,006,044	4,006,044	0	0	0	0	6.190	6.189	JD	127,992	123,987	07/26/2018	06/30/2037
P4000@-AA-1	Eletrans S.A.	C			2.A FE	3,068,723	104.7703	3,215,109	3,068,723	3,068,732	0	(62,246)	0	0	4.060	4.060	JD	1,038	59,778	01/10/2018	12/28/2037
P4368#-AA-5	FORTIS TCI LIMITED 4.75 12-2029	C			2.C	5,600,000	109.7287	6,144,807	5,600,000	5,600,000	0	0	0	0	4.750	4.749	JD	9,606	265,991	12/18/2014	12/18/2029
P4368#-AD-9	FORTIS TCI LIMITED 5.29 09-2031	C			2.C	4,000,000	113.0800	4,523,201	4,000,000	4,000,000	0	0	0	0	5.290	5.290	MS	141,654	211,585	09/15/2016	09/15/2031
PRV001-74-3	VANTAGE MOBILITY DELAYED DRAW				5.B GI	7,752	10.4181	3,673	35,254	7,752	0	0	27,502	0	7.000	0.000	MON	0	306	01/30/2021	06/30/2023
PRV001-89-1	RPS GROUP HOLDINGS, LLC				3.B Z	35,122	100.0000	35,122	35,122	35,122	0	0	0	0	12.500	12.501	MJSD	1,950	19,090	09/30/2021	02/12/2027
PRV001-94-1	G&A PARTNERS				5.B GI	1,003,758	151.6700	1,522,400	1,003,758	1,003,758	0	0	0	0	12.000	12.001	MJSD	30,447	122,579	12/30/2020	09/25/2025
PRV002-28-7	NPC Funding V, LTD - Octagon 2022, Class			5	3.B Z	1,450,000	100.0000	1,450,000	1,450,000	1,450,000	0	0	0	0	0.000	0.000	MAT	0	0	07/13/2021	09/30/2022
PRV002-34-5	CIFC Palace Royal Warehouse Ltd - Corp				3.B Z	2,700,000	100.0000	2,700,000	2,700,000	2,700,000	0	0	0	0	8.000	7.871	MAT	83,400	0	11/18/2021	12/31/2022
PRV002-43-6	Lakeview 2021 Term Loan C				6. Z	0	1.0000	12,139	1,213,946	0	0	(595)	11,545	0	5.500	0.000	MJSD	0	0	10/15/2021	10/15/2024
PRV002-44-4	Lakeview 2021 Term Loan A				5.B GI	295,768	100.0000	295,768	295,768	295,768	0	0	0	0	7.000	7.008	MJSD	58	5,940	12/31/2021	10/15/2024
Q0458*-AB-5	AQUASURE FINANCE PTY LIMITED	C			1.G FE	3,000,000	106.1494	3,184,482	3,000,000	3,000,000	0	0	0	0	4.480	4.480	JJ	63,093	134,400	02/27/2014	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE PTY LIMITED	C			1.G FE	3,000,000	105.6415	3,169,245	3,000,000	3,000,000	0	0	0	0	3.280	3.280	JJ	46,193	98,400	07/13/2015	07/12/2027
Q1629#-AL-1	BRISBANE AIRPORT CORPORATION PTY LIMITED	C			2.B	2,000,000	108.4419	2,168,839	2,000,000	2,000,000	0	0	0	0	3.920	3.920	JD	5,880	78,400	12/04/2014	12/04/2029
Q1629#-AQ-0	BRISBANE AIRPORT CORPORATION PTY LTD.	C			2.B	3,000,000	110.9161	3,327,482	3,000,000	3,000,000	0	0	0	0	4.070	4.069	JD	5,427	122,100	06/15/2017	06/15/2032
Q2107#-AH-9	CONTACT ENERGY LIMITED	C			2.B	5,000,000	104.4530	5,222,650	5,000,000	5,000,000	0	0	0	0	4.090	4.089	JD	6,817	204,500	09/19/2013	12/19/2023
Q3079#-AC-2	DBCT FINANCE PTY LIMITED	C			2.C	1,000,000	104.8566	1,048,566	1,000,000	1,000,000	0	0	0	0	3.840	3.840	MS	11,627	38,400	09/12/2012	09/12/2024
Q3915*-AD-2	FLETCHER BUILDING HOLDINGS LIMITED	C			2.C	2,010,000	107.0091	2,150,883	2,010,000	2,010,000	0	0	0	0	3.800	3.800	JJ	34,159	76,883	07/20/2016	07/20/2028
Q3920#-AG-4	FONTERRA CO-OPERATIVE GROUP LIMITED	C			1.G FE	2,000,000	105.8746	2,117,492	2,000,000	2,000,000	0	0	0	0	3.400	3.400	MS	18,133	68,000	09/25/2014	09/25/2026
Q3920#-AH-2	FONTERRA CO-OPERATIVE GROUP LIMITED	C			1.G	1,000,000	108.2217	1,082,217	1,000,000	1,000,000	0	0	0	0	3.550	3.550	MS	9,467	35,500	09/25/2014	09/25/2029
Q3920#-AJ-8	FONTERRA CO-OPERATIVE GROUP LIMITED	C			1.G FE	3,000,000	107.5111	3,225,333	3,000,000	3,000,000	0	0	0	0	3.630	3.630	FA	42,350	108,900	08/11/2015	08/11/2027
Q3977*-AC-9	GENESIS ENERGY LIMITED	C			2.A FE	2,000,000	105.8944	2,117,888	2,000,000	2,000,000	0	0	0	0	3.690	3.690	JJ	32,390	73,800	01/23/2015	01/23/2027
Q6291#-AA-1	MONASH UNIVERSITY	C			1.B	935,000	112.9012	1,055,627	935,000	935,000	0	0	0	0	3.760	3.760	FA	12,402	35,202	02/24/2015	02/24/2040
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LLIMITED	C			2.B FE	2,000,000	104.7741	2,095,481	2,000,000	2,000,000	0	0	0	0	3.440	3.440	AO	11,849	68,800	04/29/2015	04/29/2027
Q6518#-AD-2	NSW PORTS FINANCE CO PTY LIMITED	C			2.B	3,000,000	105.5805	3,167,415	3,000,000	3,000,000	0	0	0	0	3.710	3.709	JJ	49,467	111,300	01/21/2016	01/21/2026
Q6568@-AC-5	NETWORK FINANCE COMPANY PTY LTD.	C			2.A FE	10,000,000	107.6315	10,763,154	10,000,000	10,000,000	0	0	0	0	3.700	3.700	AO	90,444	370,000	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
06646*-AB-5	NEW TERMINAL FINANCING COMPANY PTY LIMIT		C		2.B	3,000,000	106.8974	3,206,923	3,000,000	3,000,000	0	0	0	0	3.830	3.830	MS	34,151	114,900	09/15/2015	09/14/2027
Q7450#-AF-7	PERTH AIRPORT PTY LTD		C		2.B FE	3,000,000	105.6312	3,168,936	3,000,000	3,000,000	0	0	0	0	3.600	3.600	JJ	51,600	108,000	07/09/2015	07/09/2027
Q9326#-AD-8	THE UNIVERSITY OF MELBOURNE 4.36 02-2046		C		1.B FE	3,000,000	124.5931	3,737,792	3,000,000	3,000,000	0	0	0	0	4.360	4.360	FA	48,687	130,800	02/17/2016	02/17/2046
Q9326*-AA-8	University of New South Wales		C		1.B FE	2,000,000	118.8325	2,376,650	2,000,000	2,000,000	0	0	0	0	3.970	3.970	MN	13,013	79,400	11/02/2017	11/02/2047
R6237#-AA-7	NORSPAN LNG IV AS TL 5.299 12-2032				2.C PL	3,976,978	107.7718	4,286,060	3,976,978	3,976,978	0	0	0	0	5.299	5.299	MN	18,147	215,376	05/24/2018	12/17/2032
T1890*-AA-8	BARILLA INIZIATIVE S.P.A. 4.03 10-2027		C		2.B	8,000,000	108.0267	8,642,137	8,000,000	8,000,000	0	0	0	0	4.030	4.029	AO	56,420	322,400	10/28/2015	10/28/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,544,306,550	XXX	5,100,737,810	4,490,634,023	4,530,881,644	(349,506)	(3,607,242)	7,180,939	0	XXX	XXX	XXX	46,412,574	192,551,996	XXX	XXX
000000-00-0	DALLAS COUNTY SCHOOL - MBS			4	1.D FE	4,304,379	107.6834	4,357,529	4,046,610	4,163,020	0	(45,341)	0	0	5.000	3.732	MAR	152,310	200,506	09/28/2018	05/31/2024
000780-AD-8	AMAC 2003-3 A4 - CMO/RMBS			4	1.A FM	133,477	102.5521	134,985	131,626	133,460	0	726	0	0	5.749	4.882	MON	631	9,072	01/30/2003	02/25/2033
007036-MK-9	ARMT 2005-5 B5 - CMO/RMBS			4	6. FE	0	0.0000	0	0	0	0	0	0	0	2.799	0.000	MON	0	0	06/16/2017	09/25/2035
007036-SV-9	ARMT 2005-9 CB5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	2.989	0.000	MON	0	0	06/16/2017	11/25/2035
03463W-AA-1	AOMT 2019-2 A1 - CMO/RMBS			4	1.A	9,620	100.3556	9,654	9,620	9,620	0	1	0	0	3.628	0.000	MON	29	349	03/19/2019	03/25/2049
07383U-HZ-1	BSSP 2004-15 A1 - MBS			4	2.B FE	0	0.0000	0	450,584	0	0	0	0	0	0.000	0.000	N/A	0	0	10/16/2006	11/25/2034
10568H-AA-3	BRAVO 2019-NQM1 A1 - CMO/RMBS			4	1.A	60,505	99.8582	60,419	60,505	61,612	0	(68)	0	0	2.666	2.240	MON	134	1,663	08/07/2019	07/25/2059
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS			2	1.A	195,771	101.6527	200,210	196,955	195,742	0	185	0	0	4.000	4.221	MON	657	9,369	09/27/2018	08/25/2048
12597K-AA-7	COLT 2020-1 A1 - CMO/RMBS			4	1.A FE	46,238	99.8939	46,189	46,239	46,229	0	(4)	0	0	2.488	2.466	MON	96	1,150	01/15/2020	02/25/2050
12667F-AQ-8	CWALT 2004-2CB 1A9 - CMO/RMBS			4	1.A FM	619,109	102.2958	633,322	619,109	617,623	0	(1,059)	0	0	5.750	5.771	MON	2,967	37,144	09/20/2010	03/25/2034
12667F-CT-0	CWALT 2004-4CB B3 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.437	0.000	MON	0	0	06/16/2017	04/25/2034
12667F-CU-7	CWALT 2004-4CB B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.437	0.000	MON	0	0	06/16/2017	04/25/2034
12667F-CV-5	CWALT 2004-4CB B5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.437	0.000	MON	0	0	06/16/2017	04/25/2034
12667F-PP-4	CWALT 2004-20T1 B3 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	06/16/2017	09/25/2034
12667F-PQ-2	CWALT 2004-20T1 B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	06/16/2017	09/25/2034
12667F-PR-0	CWALT 2004-20T1 B5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	06/16/2017	09/25/2034
12667F-RA-5	CWALT 2004-18CB B3 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.068	0.000	MON	0	0	06/16/2017	09/25/2034
12667F-RB-3	CWALT 2004-18CB B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.068	0.000	MON	0	0	06/16/2017	09/25/2034
12667F-RC-1	CWALT 2004-18CB B5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.068	0.000	MON	0	0	06/16/2017	09/25/2034
12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS			4	1.A FM	483,017	104.8597	514,203	490,373	482,988	0	21,040	0	0	6.000	6.324	MON	2,452	30,313	11/01/2011	11/25/2034
12667F-WF-8	CWALT 2004-26T1 B3 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	06/16/2017	11/25/2034
12667F-WG-6	CWALT 2004-26T1 B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	06/16/2017	11/25/2034
12667F-WH-4	CWALT 2004-26T1 B5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	06/16/2017	11/25/2034
12667F-YL-3	CWALT 2004-28CB 2A4 - CMO/RMBS			4	1.D FM	550,702	101.2745	556,774	549,768	521,530	0	11,589	0	0	5.750	5.082	MON	2,634	32,438	11/15/2010	01/25/2035
12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS			4	1.D FM	232,928	100.4557	301,565	300,197	213,696	0	(9,810)	0	0	5.500	12.758	MON	1,376	17,212	12/31/2011	12/25/2035
12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS			4	5.B FM	85,249	100.4557	109,126	108,631	132,914	0	52,034	0	0	5.500	(2.663)	MON	498	6,228	12/31/2011	12/25/2035
12668B-WU-3	CWALT 2006-9T1 B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	06/16/2017	05/25/2036
152314-EL-0	CXHE 2002-A AF6 - RMBS			4	1.A FM	6,584	101.6804	6,771	6,659	6,621	0	4	0	0	5.540	5.834	MON	31	416	05/21/2008	01/25/2032
17328B-AA-2	CMLTI 19IMC1 A1 - CMO/RMBS			4	1.A	25,247	100.2945	25,335	25,261	26,442	0	1,228	0	0	2.720	1.248	MON	57	686	08/23/2019	07/25/2049
17329M-AP-4	CMLTI 21J2 A2A - CMO/RMBS			4	1.A	12,558,805	98.5051	12,258,958	12,445,000	12,557,314	0	(1,490)	0	0	2.500	2.449	MON	25,927	155,562	06/25/2021	07/25/2051
22541Q-MA-7	CSFB 2003-19 1A4 - CMO/RMBS			4	1.A FM	703,036	103.2381	710,047	687,776	690,562	0	(1,627)	0	0	5.250	4.898	MON	3,009	37,151	06/25/2003	07/25/2033
22541S-6L-7	CSFB 2005-1 DB5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	MON	0	0	06/16/2017	02/25/2035
22541S-6M-5	CSFB 2005-1 DB6 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	MON	0	0	06/16/2017	02/25/2035
225458-PG-7	CSFB 2005-4 DB5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	MON	0	0	06/16/2017	06/25/2035
225458-PH-5	CSFB 2005-4 DB6 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	MON	0	0	06/16/2017	06/25/2035
225458-VE-5	CSFB 2005-5 DB4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.233	0.000	MON	0	0	06/16/2017	07/25/2035
225458-VF-2	CSFB 2005-5 DB5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	5.233	0.000	MON	0	0	06/16/2017	07/25/2035
225470-WX-7	CSMC 2006-1 DB6 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	0	06/16/2017	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3 - RMBS			4	1.A FM	1,865,267	103.0795	1,922,686	1,865,245	1,856,311	0	38,343	0	0	6.365	6.269	MON	9,894	92,101	01/25/2006	02/25/2036
32051G-SX-4	FHAMS 2005-AA7 B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	2.399	0.000	MON	0	0	06/16/2017	09/25/2035
32051G-YC-3	FHAMS 2005-AA9 B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	2.395	0.000	MON	0	0	06/16/2017	11/25/2035
361596-AA-7	GE-WMC MORTGAGE SECURITIES CI-NIM 2005-2			4	1.D FM	0	0.0010	3	254,990	0	0	0	0	0	5.500	0.000	MON	0	0	01/06/2006	01/25/2036
36167V-AA-2	GCAT 19NQM3 A1 - CMO/RMBS			4	1.A	113,943	100.5511	114,574	113,946	113,944	0	0	0	0	2.686	2.686	MON	51	3,061	11/19/2019	11/25/2059
36242D-GY-2	GSR 2004-15F 2A2 - CMO/RMBS			4	3.B FM	295,801	98.8748	299,588	302,997	294,187	0	10,683	0	0	5.000	5.640	MON	1,262	16,230	04/27/2011	12/25/2034
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS			4	1.A	97,210	101.5027	95,753	94,336	99,687	0	2,154	0	0	3.000	1.886	MON	236	2,830	09/18/2020	01/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36260D-AB-6	GSMBS 20PJ5 A2 - CMO/RMBS			4	1.A	134,667	101.7358	132,893	130,625	137,231	0	2,578	0	0	3.000	1.890	MON	65	3,919	10/16/2020	03/27/2051
36263V-AB-3	GSMBS 21PJ11 A2 - CMO/RMBS			4	1.A FE	393,215	99.9219	391,562	391,868	393,211	0	(4)	0	0	2.500	2.456	MON	816	816	12/03/2021	06/01/2035
38012T-AB-8	GMACM 2006-HE3 A2 - RMBS			4	1.D FM	0	107.0999	3,103	2,897	0	0	0	0	0	5.750	0.000	MON	14	183	07/31/2012	10/25/2036
393505-RB-0	GT 1996-9 B2 - ABS			4	1.D FE	0	0.0010	0	0	0	0	0	0	0	8.110	0.000	MON	0	0	01/01/2006	08/15/2027
449670-CP-1	IMCHE 1997-3 A6 - RMBS			4	1.A FM	95,261	102.3473	98,481	96,223	95,801	0	152	0	0	7.520	7.800	MON	603	9,345	05/28/2010	08/20/2028
45254N-JW-8	IMM 2004-6 2A - RMBS			4	1.A FM	222,115	110.6613	258,510	233,605	219,450	0	399	0	0	6.060	7.079	MON	1,180	10,273	12/01/2010	10/25/2034
45660L-S3-4	INDX 2005-AR25 B4 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	2.946	0.000	MON	0	0	06/16/2017	12/25/2035
45660L-S4-2	INDX 2005-AR25 B5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	2.946	0.000	MON	0	0	06/16/2017	12/25/2035
46591T-AQ-7	JPMMT 202 A7A - CMO/RMBS			4	1.A	221,400	100.4327	216,286	215,354	222,019	0	1,171	0	0	3.000	2.220	MON	538	6,461	02/19/2020	07/25/2050
46592E-AC-0	JPMMT 2021-1 A3 - CMO/RMBS			4	1.A	195,070	100.0219	187,496	187,455	196,703	0	1,633	0	0	2.500	1.808	MON	391	4,299	01/19/2021	06/26/2051
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS			4	1.A	314,424	100.0419	304,654	304,527	314,233	0	(191)	0	0	2.500	2.061	MON	634	6,344	02/19/2021	07/25/2051
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS			4	1.A	363,051	99.7039	356,023	357,080	362,971	0	(79)	0	0	2.500	2.275	MON	744	5,207	05/24/2021	11/27/2051
46592W-AF-3	JPMMT 2112 A4 - CMO/RMBS			4	1.A	529,232	100.8789	525,104	520,529	529,169	0	(63)	0	0	2.500	2.182	MON	1,084	3,253	09/28/2021	02/25/2052
46651X-AK-8	JPMMT 2020-1 A5A - CMO/RMBS			4	1.A	235,205	100.8969	232,154	230,090	234,349	0	(482)	0	0	3.000	2.553	MON	575	6,903	01/24/2020	06/27/2050
46653P-AJ-6	JPMMT 216 A5 - CMO/RMBS			4	1.A	3,517,631	98.2150	3,491,543	3,555,000	3,518,179	0	548	0	0	2.500	2.582	MON	7,406	59,250	04/26/2021	10/25/2051
46654A-AF-6	JPMMT 2110 A4 - CMO/RMBS			4	1.A	466,382	100.8789	459,286	455,284	466,277	0	(105)	0	0	2.500	2.387	N/A	949	4,743	07/23/2021	12/25/2051
46654T-AJ-7	JPMMT 2115 A5 - CMO/RMBS			4	1.A FE	542,821	98.8171	543,494	550,000	542,822	0	0	0	0	2.500	2.562	N/A	1,146	0	12/20/2021	06/25/2052
53946J-AC-8	LNCR 2019-CRE2 AS - CMBS		C	2	1.A FE	887,000	99.8172	998,172	1,000,000	977,021	0	51,597	0	0	1.610	7.029	MON	760	16,260	04/14/2020	05/15/2036
576434-PY-4	MALT 2004-4 2A1 - CMO/RMBS			4	1.A FM	76,416	101.8874	76,519	75,101	75,116	0	(69)	0	0	6.000	5.620	MON	376	5,302	03/31/2011	05/25/2034
576435-AT-8	MASTRT 2004-3 A - CMO/RMBS			4	1.D FM	5,032	69.0200	14,778	21,411	14,778	(28,999)	36,986	0	0	5.000	(1.583)	MON	180	1,293	08/31/2004	05/25/2034
59548P-AA-7	MDST 2006-1 A - ABS			4	1.F FE	359,971	106.1291	382,034	359,971	359,528	0	(143)	0	0	5.787	5.821	MON	1,736	21,464	10/27/2006	10/15/2040
61748H-AD-3	MSM 2004-2AR 4A - CMO/RMBS			4	1.A FM	10,185	100.5703	10,189	10,131	9,684	0	(533)	0	0	2.383	4.040	MON	20	281	12/18/2009	02/25/2034
64828E-AA-3	NRZT 19NQM4 A1 - CMO/RMBS			4	1.A	49,288	100.3118	49,442	49,288	49,286	0	(1)	0	0	2.492	2.485	MON	102	1,228	09/09/2019	09/25/2059
64830D-AM-5	NRZT 2019-2 B1 - CMO/RMBS			4	1.A	2,229,297	106.5851	2,253,757	2,114,514	2,204,512	0	(12,886)	0	0	4.000	2.972	MON	7,048	84,550	12/11/2019	12/26/2057
64830W-AQ-4	NRZT 2019-4 B1 - CMO/RMBS			4	1.A	2,861,309	107.2740	2,899,251	2,702,659	2,828,941	0	(16,642)	0	0	4.000	3.014	MON	9,009	108,231	12/27/2019	12/26/2058
65535V-FZ-6	NAA 2004-AP3 A5B - RMBS			4	1.A FM	638,751	101.1405	646,045	638,760	637,052	0	4,274	0	0	6.170	5.755	MON	3,284	42,339	10/22/2004	10/25/2034
743874-AG-4	PFMT 2020-1 A4 - CMO/RMBS			4	1.A	4,338,229	99.6723	4,234,038	4,247,959	4,312,719	0	(17,598)	0	0	3.000	2.596	MON	10,620	127,439	02/14/2020	02/25/2050
74957E-AK-3	RFMSI 2006-S5 A10 - CMO/RMBS			4	1.D FM	493,786	98.2654	569,707	579,764	425,620	0	(26,487)	0	0	6.000	11.569	MON	2,899	36,919	03/31/2012	06/25/2036
78432B-AA-7	SGR 2019-3 A1 - CMO/RMBS			4	1.A	17,849	99.8394	17,820	17,849	17,848	0	0	0	0	2.703	2.696	MON	40	482	10/17/2019	09/25/2059
81744D-AH-5	SEQALT 2006-1 B5 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	6.021	0.000	MON	0	0	06/16/2017	02/25/2036
89173F-AC-4	TPMT 2017-1 M1 - RMBS			4	1.A	2,999,566	103.8116	2,944,148	2,836,050	2,940,586	0	(40,297)	0	0	3.750	2.623	MON	8,863	106,352	12/03/2019	10/25/2056
89173U-AB-3	TPMT 2017-4 A2 - RMBS			4	1.A	1,863,591	102.7692	1,886,893	1,836,050	1,855,253	0	(4,608)	0	0	3.000	2.758	MON	4,590	55,082	12/03/2019	06/25/2057
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS			4	1.A	7,053	101.9239	7,120	6,986	7,039	0	(6)	0	0	2.900	2.535	MON	17	203	11/04/2019	10/27/2059
92536P-AA-2	VERUS 2020-1 A1 - CMO/RMBS			4	1.A	29,124	100.2368	29,194	29,125	30,207	0	1,024	0	0	2.417	2.897	MON	59	704	01/23/2020	01/26/2060
92537K-AA-2	VERUS 194 A1 - CMO/RMBS			4	1.A	59,156	100.9629	59,726	59,156	61,554	0	2,400	0	0	2.642	3.091	MON	130	1,563	10/22/2019	10/25/2059
929227-H8-2	WAMU 2003-S1 A5 - CMO/RMBS			4	1.A FM	642,204	102.1928	653,835	639,805	639,853	0	(635)	0	0	5.500	5.345	MON	2,932	36,223	11/20/2009	04/25/2033
939336-TV-5	WAMMS 2003-MS7 A15 - CMO/RMBS			4	1.A FM	138,470	102.5650	139,365	135,880	136,516	0	(13)	0	0	5.750	5.463	MON	651	8,151	02/10/2003	03/25/2033
94989U-AA-9	WFMBS 2018-1 A1 - CMO/RMBS			4	1.A	41,708	101.1860	43,882	43,368	41,006	0	(185)	0	0	3.500	4.994	MON	126	1,830	10/16/2018	07/25/2047
95002K-AE-3	WFMBS 2020-1 A5 - CMO/RMBS			4	1.A	513,685	101.3042	506,521	500,000	510,473	0	(2,068)	0	0	3.000	2.597	MON	1,250	15,000	02/14/2020	12/27/2049
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						47,879,030	XXX	47,980,718	47,940,790	47,590,507	(28,999)	58,252	0	0	XXX	XXX	XXX	275,088	1,445,371	XXX	XXX
05490T-AC-6	BBCCR 2015-GTP B - CMBS			4	1.A	5,268,164	105.1563	5,257,816	5,000,000	5,113,799	0	(29,346)	0	0	4.216	3.555	MON	14,639	210,800	05/19/2016	08/12/2033
05490T-AE-2	BBCCR 2015-GTP C - CMBS			4	1.A	4,464,375	103.9214	4,676,462	4,500,000	4,479,220	0	4,722	0	0	4.548	4.785	MON	14,211	207,494	01/25/2018	08/12/2033
05607T-AJ-1	BXP 21601L D - CMBS			4	2.C FE	9,324,026	92.2454	9,224,543	10,000,000	9,324,145	0	119	0	0	2.780	3.208	N/A	23,167	0	12/17/2021	01/15/2044
05972A-AG-5	BANC 2017-CRE2 C - CMBS			4	1.A	998,667	99.0015	988,695	998,667	997,553	0	2,176	0	0	2.460	2.729	MON	1,160	24,845	08/11/2017	08/17/2032
060352-AL-5	BANK 2017-BNK6 C - CMBS			4	1.D	3,149,862	103.8619	3,271,650	3,150,000	3,147,908	0	(195)	0	0	3.851	3.865	MON	10,109	121,306	07/14/2017	07/16/2060
06054A-AX-7	BACM 2015-UBS7 A4 - CMBS			4	1.A	1,802,369	105.9054	1,853,345	1,750,000	1,769,443	0	(5,743)	0	0	3.705	3.351	MON	5,403	64,838	09/14/2015	09/17/2048
06427D-AX-1	BACM 2017-BNK3 C - CMBS			4	1.D	2,285,496	100.6712	2,233,894	2,219,000	2,254,242	0	(6,855)	0	0	4.352	4.000	MON	8,048	96,571	02/02/2017	02/17/2050
06539L-BF-6	BANK 2018-BNK13 B - CMBS			4	1.A	3,066,857	111.8781	3,356,342	3,000,000	3,046,883	0	(6,374)	0	0	4.568	4.361	MON	11,419	138,713	10/31/2018	08/17/2061
065404-BD-6	BANK 2018-BNK10 B - CMBS			4	1.A	969,922	108.0546	1,080,546	1,000,000	978,057	0	2,914	0	0	4.078	4.505	MON	3,398	40,780	11/27/2018	02/17/2061
065404-BE-4	BANK 2018-BNK10 C - CMBS			4	1.D	3,999,688	105.8423	4,233,692	4,000,000	3,997,403	0	(544)	0	0	4.163	4.181	MON	13,877	166,520	01/26/2018	02/17/2061
06540A-AD-3	BANK 2019-BNK20 A3 - CMBS			4	1.A	542,616	106.2352	578,982	545,000	542,971	0	160	0	0	3.011	3.068	MON	1,368	16,410	03/18/2020	09/15/2062
06540A-AM-3	BANK 2019-BNK20 D - CMBS			4	3.B	2,623,947	87.0839	2,612,516	3,000,000	2,748,447	0	59,657	0	0	2.500	5.004	MON	6,250	75,000	09/13/2019	09/15/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06540B-AJ-8	BANK 2019-BNK21 D - CMBS			4	3.B	4,681,845	87.8522	4,612,238	5,250,000	4,787,819	0	49,507	0	0	2.500	3.823	MON	10,938	131,250	10/01/2019	10/18/2052
06540X-AL-5	BANK 2019-BNK22 D - CMBS			4	1.D	2,191,998	90.8388	2,270,971	2,500,000	2,244,571	0	26,812	0	0	2.500	4.034	MON	5,208	62,500	10/25/2019	11/17/2062
06541W-AX-0	BANK 2017-BNK5 A5 - CMBS			4	1.A	360,473	107.5650	376,478	350,000	357,616	0	(1,362)	0	0	3.390	2.944	MON	989	11,865	06/16/2017	06/17/2060
06541X-AL-4	BANK 2017-BNK7 C - CMBS			4	3.B	5,060,670	103.9265	5,196,323	5,000,000	5,030,013	0	(7,785)	0	0	4.045	3.940	MON	16,854	205,141	09/19/2017	09/17/2060
07332V-BG-9	BBCMS 2017-C1 C - CMBS			4	1.D	1,957,656	104.4137	2,088,273	2,000,000	1,971,636	0	4,203	0	0	4.441	4.762	MON	7,402	88,820	06/29/2018	02/17/2050
08161H-AK-6	BMARK 2018-B4 C - CMBS			4	1.D	1,975,643	107.8412	2,102,903	1,950,000	1,965,391	0	(3,641)	0	0	4.551	4.447	MON	7,395	90,056	06/28/2018	07/17/2051
08162P-BB-6	BMARK 2018-B1 C - CMBS			4	2.B	5,030,068	105.7004	5,285,020	5,000,000	5,022,163	0	(2,321)	0	0	4.108	4.138	MON	17,117	208,536	01/19/2018	01/18/2051
08162T-BE-2	BMARK 2018-B7 B - CMBS			4	2.B	3,097,602	112.9033	3,387,100	3,000,000	3,071,197	0	(7,775)	0	0	4.858	4.551	MON	12,144	147,714	11/09/2018	05/16/2053
08163M-AE-7	BMARK 2021-B31 A5 - CMBS			4	1.A FE	334,726	103.7554	337,205	325,000	334,722	0	(4)	0	0	2.669	2.531	MON	723	0	12/08/2021	12/17/2054
10638C-AA-0	BABS 2021-RM1 A - CMBS			4	1.D	12,610,460	95.0021	12,565,076	13,226,099	12,618,173	0	7,713	0	0	1.400	1.550	MON	3,086	136,251	03/25/2021	10/25/2063
125039-AG-2	CD 2017-CD6 XA - CMBS			3	1.A FE	1,259,126	3.6257	675,844	0	648,350	0	(132,428)	0	0	0.917	7.089	MON	14,251	183,886	11/13/2017	11/15/2050
12515A-BJ-8	CD 2016-CD2 C - CMBS			4	1.A	2,727,631	100.7703	2,771,182	2,750,000	2,727,404	0	2,693	0	0	3.983	4.222	MON	9,127	111,773	11/18/2016	11/15/2049
12515G-AH-0	CD 2017-CD3 C - CMBS			4	3.B	1,924,418	101.2148	1,923,082	1,900,000	1,915,482	0	(2,493)	0	0	4.555	4.483	MON	7,212	87,754	06/08/2018	02/11/2050
12515H-BD-6	CD 2017-CD5 C - CMBS			4	2.B	3,593,496	105.4607	3,679,524	3,489,000	3,561,805	0	(620)	0	0	4.163	3.907	MON	12,104	147,334	07/24/2017	08/17/2050
12531W-BB-7	CFCRE 2016-C3 A3 - CMBS			4	1.A	422,287	107.6018	441,167	410,000	415,277	0	(1,283)	0	0	3.865	3.529	MON	1,321	15,846	01/22/2016	01/10/2048
12591T-AK-2	COMM 2014-LC15 C - CMBS			4	1.A	1,359,008	102.7973	1,336,365	1,300,000	1,319,296	0	(9,102)	0	0	5.002	4.325	MON	5,418	65,835	04/24/2017	04/12/2047
12592T-AN-5	COMM 2015-3BP E - CMBS			2	1.A	332,801	100.6984	352,444	350,000	341,519	0	244	0	0	3.238	4.123	MON	945	11,492	03/01/2018	02/12/2035
12593F-BG-8	COMM 2015-LC21 B - CMBS			4	1.D	6,176,184	106.2080	6,372,481	6,000,000	6,091,015	0	(29,430)	0	0	4.334	3.780	MON	21,669	263,671	06/12/2015	07/10/2048
12593G-AH-5	COMM 2015-PC1 AM - CMBS			4	1.A	5,660,057	106.8004	5,771,492	5,404,000	5,513,047	0	(34,408)	0	0	4.290	3.616	MON	19,319	231,832	02/16/2017	07/12/2050
12593J-BJ-4	COMM 2015-CCRE24 B - CMBS			4	1.A	4,124,988	106.3640	4,254,562	4,000,000	4,046,332	0	(12,773)	0	0	4.379	4.092	MON	14,595	177,606	07/24/2015	08/12/2048
12594C-BF-6	COMM 2016-DC2 A5 - CMBS			4	1.A	2,446,064	107.3599	2,549,798	2,375,000	2,405,414	0	(7,598)	0	0	3.765	3.417	MON	7,452	89,419	03/03/2016	02/12/2049
12595F-AL-6	CSAIL 2017-CX9 C - CMBS			4	2.B	2,794,666	100.2247	2,756,178	2,750,000	2,772,938	0	(5,599)	0	0	4.143	3.993	MON	9,494	115,599	09/19/2017	09/16/2050
12595J-AW-4	CSAIL 2017-CX10 C - CMBS			4	1.D	5,085,685	98.3113	4,915,565	5,000,000	5,060,868	0	(5,948)	0	0	4.109	4.016	MON	17,120	208,324	11/17/2017	11/18/2050
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS			4	1.A	216,293	103.7646	217,906	210,000	210,720	0	(617)	0	0	4.255	3.993	MON	745	9,026	07/01/2013	07/10/2045
12626B-AN-4	COMM 2013-CCRE10 AM - CMBS			2	1.A	1,230,826	104.6028	1,250,003	1,195,000	1,200,649	0	(4,121)	0	0	4.517	4.176	MON	4,498	53,978	08/01/2013	08/10/2046
12635Q-BL-3	COMM 2015-CCRE27 C - CMBS			4	1.D	1,387,336	104.4800	1,410,480	1,350,000	1,366,379	0	(4,100)	0	0	4.450	4.161	MON	5,006	60,919	02/08/2017	10/13/2048
12636M-AL-2	CSAIL 2016-C6 C - CMBS			4	2.B	1,990,770	103.9212	1,974,502	1,900,000	1,945,739	0	(10,464)	0	0	4.921	4.360	MON	7,792	95,072	01/31/2017	01/15/2049
12652D-AS-6	CSAIL 2017-CX10 STB - CMBS			2	1.A	7,621,948	89.3810	6,614,193	7,400,000	7,481,243	0	(41,794)	0	0	4.247	3.679	MON	26,187	314,248	11/17/2017	11/18/2037
12652F-AL-6	CSMC 2017-CALI D - CMBS			4	2.C FE	4,021,568	99.8630	3,994,521	4,000,000	4,008,195	0	(3,658)	0	0	3.778	3.755	MON	12,594	153,225	11/06/2017	11/12/2032
12653V-AE-6	CSMC 2019-ICE4 C - CMBS			4	1.A	2,500,000	99.6890	2,492,226	2,500,000	2,500,000	0	0	0	0	1.540	1.545	MON	1,818	38,887	05/28/2019	05/15/2036
17325G-AH-9	CGCMT 2016-C3 C - CMBS			4	1.D	6,432,715	101.6673	6,608,374	6,500,000	6,452,094	0	1,226	0	0	4.095	4.287	MON	22,184	271,318	03/21/2017	11/18/2049
17326F-AK-3	CGCMT 2017-C4 C - CMBS			4	3.B	7,055,230	101.4142	7,098,992	7,000,000	7,023,045	0	(9,417)	0	0	4.200	4.139	MON	24,501	298,394	10/19/2017	10/17/2050
17327G-BB-9	CGCMT 2018-C6 B - CMBS			4	1.A	3,089,971	114.5037	3,435,110	3,000,000	3,069,114	0	(6,506)	0	0	4.737	4.521	MON	11,843	144,243	11/19/2018	11/10/2051
23305M-AA-3	DBCCR 2014-ARCP A - CMBS			4	1.A	3,172,395	103.9705	3,202,290	3,080,000	3,099,096	0	(10,411)	0	0	4.238	3.896	MON	10,878	130,537	01/24/2014	01/12/2034
23307D-BE-2	DBGS 2018-C1 C - CMBS			4	2.B	2,948,610	105.1893	3,155,679	3,000,000	2,960,683	0	4,254	0	0	4.634	4.940	MON	11,585	140,897	10/17/2018	10/17/2051
23312J-AF-0	DBJPM 2017-C6 A5 - CMBS			4	1.A	355,340	106.7527	368,297	345,000	352,668	0	(1,360)	0	0	3.328	2.880	MON	957	11,482	06/14/2017	06/10/2050
23312V-AK-2	DBJPM 2016-C3 C - CMBS			4	1.D	4,506,592	97.8564	4,550,322	4,650,000	4,564,144	0	13,311	0	0	3.484	3.961	MON	13,499	164,972	11/17/2017	08/12/2049
30285F-AE-9	FREMF 14K40 B - CMBS			4	1.A	90,972	106.4253	91,526	86,000	89,058	0	(1,151)	0	0	4.070	2.683	MON	292	3,551	04/27/2020	11/25/2047
30287E-AE-0	FREMF 2014-K41 B - CMBS			4	1.A	1,377,359	105.7852	1,459,835	1,380,000	1,376,862	0	43	0	0	3.834	3.915	MON	4,409	53,651	01/04/2017	11/25/2047
30287T-AN-7	FREMF 2015-K49 B - CMBS			4	1.A	6,847,937	105.4985	7,738,318	7,335,000	7,084,335	0	58,286	0	0	3.721	4.786	MON	22,747	276,822	07/31/2017	10/25/2048
30290X-AQ-6	FREMF 2013-K24 C - CMBS			4	1.A	9,681,494	101.5081	10,137,614	9,987,000	9,921,899	0	51,995	0	0	3.627	4.141	MON	30,186	355,203	11/17/2016	11/27/2045
30292P-AE-8	FREMF 2015-K45 B - CMBS			4	1.A	1,394,121	104.4938	1,567,407	1,500,000	1,454,920	0	12,470	0	0	3.589	4.636	MON	4,486	54,603	05/19/2016	04/27/2048
30292R-AJ-3	FREMF 2015-K46 B - CMBS			4	1.A	1,740,234	105.3162	1,895,692	1,800,000	1,771,070	0	6,918	0	0	3.692	4.221	MON	5,539	67,423	12/22/2016	04/27/2048
30293A-AN-0	FREMF 2015-K47 B - CMBS			4	1.A	4,779,242	105.4275	5,482,232	5,200,000	5,021,686	0	43,827	0	0	3.586	4.696	MON	15,537	189,188	07/24/2015	06/25/2048
30293H-AE-5	FREMF 2015-K48 B - CMBS			4	1.A	3,582,508	105.4650	4,218,601	4,000,000	3,819,387	0	43,907	0	0	3.638	5.088	MON	12,127	147,705	09/16/2015	08/25/2048
30294D-AN-3	FREMF 2016-K52 B - CMBS			4	1.A	3,374,492	107.3145	4,292,582	4,000,000	3,698,807	0	64,408	0	0	3.924	6.165	MON	13,081	159,249	01/27/2016	01/25/2049
30295A-AS-1	FREMF 2018-K76 B - CMBS			4	1.A	2,456,743	110.2641	2,756,603	2,500,000	2,467,800	0	3,411	0	0	4.204	4.490	MON	8,759	106,621	05/23/2018	06/26/2051
30295G-AG-2	FREMF 2018-K79 B - CMBS			4	1.A	1,961,390	110.4990	2,209,981	2,000,000	1,970,754	0	2,866	0	0	4.211	4.515	MON	7,018	85,396	08/08/2018	07/25/2051
30295R-AS-0	FREMF 2016-K59 B - CMBS			4	1.A	1,222,919	105.1117	1,429,519	1,360,000	1,283,344	0	13,369	0	0	3.576	4.940	MON	4,053	49,312	11/15/2016	11/25/2049
30296C-AE-3	FREMF 2017-K64 B - CMBS			4	1.A	4,893,750	108.1915	5,409,577	5,000,000	4,928,232	0	10,908	0	0	3.991	4.346	MON	16,630	202,130	05/16/2018	05/25/2050
30296P-AS-3	FREMF 2018-K75 B - CMBS			4	1.A	2,534,102	107.4624	2,795,098	2,601,000	2,553,337	0	5,669	0	0	3.975	4.361	MON	8,615	104,857	04/18/2018	04/25/2051
30296V-AS-0	FREMF 2018-K77 B - CMBS			4	1.A	1,964,120	109.8634	2,197,267	2,000,000	1,973,439	0	2,826	0	0	4.160	4.450	MON	6,934	84,389	06/14/2018	05/25/2051
30296X-AG-2	FREMF 2018-K78 B - CMBS			4	1.A	2,164,858	109.4575	2,416,821	2,208,000	2,175,780	0	3,559	0	0	4.128	4.439	MON	7,595	92,411	07/10/2018	06/26/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30297R-AE-9	FREMF 2018-K84 B - CMBS			4	1.A	3,841,532	110.0541	4,402,163	4,000,000	3,878,706	0	13,437	0	0	4.183	4.758	MON	13,944	169,468	11/15/2018	11/27/2051
30300H-AG-1	FREMF 2017-K63 B - CMBS			4	1.A	2,857,435	107.4096	3,302,846	3,075,000	2,944,677	0	21,097	0	0	3.871	4.871	MON	9,919	120,759	03/07/2017	02/25/2050
30300Y-AS-8	FREMF 2017-K67 B - CMBS			4	1.A	5,987,594	107.9731	6,478,387	6,000,000	5,919,745	0	9,737	0	0	3.944	4.249	MON	19,719	240,026	06/06/2018	09/27/2049
30302X-AE-9	FREMF 2017-K65 B - CMBS			4	1.A	4,387,140	109.2869	4,689,500	4,291,000	4,337,827	0	(9,418)	0	0	4.072	3.885	MON	14,563	177,295	07/12/2017	07/25/2050
30305E-AE-8	FREMF 2017-K68 B - CMBS			4	1.A	3,511,893	107.8331	3,774,157	3,500,000	3,487,837	0	497	0	0	3.843	3.947	MON	11,209	136,433	10/18/2017	10/25/2049
30307R-AE-7	FREMF 2018-K80 B - CMBS			4	1.A	1,481,078	110.9759	1,681,285	1,515,000	1,489,698	0	2,709	0	0	4.228	4.578	MON	5,338	64,974	09/13/2018	08/25/2050
30308K-AA-9	FREMF 2018-K85 B - CMBS			4	1.A	3,858,040	110.7985	4,431,940	4,000,000	3,892,232	0	11,489	0	0	4.319	4.840	MON	14,395	175,189	11/29/2018	12/27/2050
35708Y-AS-5	FREMF 2018-K73 B - CMBS			4	1.A	2,880,975	107.7199	3,231,596	3,000,000	2,918,852	0	10,385	0	0	3.852	4.408	MON	9,630	117,219	02/23/2018	02/27/2051
36185P-AA-3	GMACN 2003A CTF - CMBS/RMBS			4	2.C FE	8,316,268	106.6083	8,865,835	8,316,268	8,315,519	0	(385)	0	0	5.550	5.538	MON	38,463	461,553	05/09/2003	08/10/2038
36186V-AA-9	GMACN 2003A CTF - CMBS/RMBS			4	1.D FE	11,993,019	103.0260	12,211,772	11,853,096	11,971,062	0	(3,056)	0	0	6.049	5.955	MON	59,749	716,994	11/25/2003	12/10/2043
36186Y-AA-3	GMACN 2005A A1 - CMBS			4	2.A	5,799,173	104.0809	5,832,677	5,603,986	5,740,632	0	(7,075)	0	0	5.490	5.233	MON	17,947	307,659	02/01/2005	02/10/2035
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS			4	1.A FM	1,167,504	100.4016	1,160,669	1,156,027	1,156,027	0	729	0	0	5.209	0.000	MON	5,018	60,096	09/22/2011	08/12/2044
36250V-AD-4	GSMS 2015-GC34 A4 - CMBS			4	1.A	442,879	105.9693	455,668	430,000	435,063	0	(1,368)	0	0	3.506	3.163	MON	1,256	15,076	10/14/2015	10/13/2048
36251F-BD-7	GSMS 2015-GC28 C - CMBS			4	1.D	8,388,896	104.2493	8,913,312	8,550,000	8,464,910	0	22,404	0	0	4.317	4.732	MON	30,760	374,435	06/27/2018	02/12/2048
36252A-AC-0	GSMS 2015-GS1 A3 - CMBS			4	1.A	442,870	107.0022	460,109	430,000	435,213	0	(1,354)	0	0	3.734	3.393	MON	1,338	16,056	11/16/2015	11/13/2048
36253P-AJ-1	GSMS 2017-GS6 C - CMBS			4	2.B	681,516	106.2633	743,843	700,000	687,762	0	1,835	0	0	4.322	4.714	MON	2,521	30,254	05/22/2018	05/12/2050
36254C-BA-7	GSMS 2017-GS7 B - CMBS			4	1.A	4,119,693	106.1520	4,246,081	4,000,000	4,070,649	0	(12,012)	0	0	3.884	3.538	MON	12,947	155,360	08/11/2017	08/12/2050
36258Y-BL-1	GSMS 2020-GC45 AS - CMBS			4	1.A	442,899	105.9487	455,580	430,000	440,584	0	(1,222)	0	0	3.173	2.829	MON	1,137	13,644	01/10/2020	02/14/2053
36258Y-BN-7	GSMS 2020-GC45 C - CMBS			4	2.B	4,499,172	101.3129	4,547,938	4,489,000	4,495,288	0	(1,983)	0	0	3.538	3.559	MON	13,236	161,001	01/10/2020	02/14/2053
36263U-AN-9	GSMS 2021-GSA3 A5 - CMBS			4	1.A FE	200,849	102.2378	199,364	195,000	200,838	0	(12)	0	0	2.618	2.280	MON	425	0	12/16/2021	12/17/2054
36263U-AU-3	GSMS 2021-GSA3 C - CMBS			4	1.G FE	4,999,999	99.5380	4,976,899	5,000,000	5,000,003	0	4	0	0	3.274	3.282	MON	13,643	0	12/16/2021	12/17/2054
38011S-AA-3	GMACN XVII A1 - CMBS/RMBS			4	1.B	1,460,628	106.3471	1,530,975	1,439,602	1,441,887	0	(1,481)	0	0	6.025	5.901	MON	7,228	86,679	09/21/2004	09/10/2024
38011S-AC-9	GMACN XVII A3 - CMBS/RMBS			4	1.B	5,597,656	105.7264	5,286,321	5,000,000	5,541,827	0	(6,474)	0	0	6.356	5.518	MON	18,538	317,800	05/11/2017	09/10/2044
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS			4	1.C	8,709,121	108.9526	9,096,109	8,348,684	8,535,394	0	(8,208)	0	0	6.285	6.039	MON	43,726	524,715	04/08/2003	09/10/2036
38012M-AA-5	GMAC COMMERCIAL MORTGAGE ASSET MILITARY			4	1.G	9,339,247	109.1475	10,153,254	9,302,321	9,329,646	0	(633)	0	0	5.456	5.491	MON	29,606	507,534	02/23/2006	03/10/2051
46590J-AW-7	JPMBB 2015-C32 A5 - CMBS			4	1.A	3,532,873	105.4616	3,617,331	3,430,000	3,472,030	0	(9,282)	0	0	3.598	3.293	MON	10,285	123,418	10/19/2015	11/18/2048
46590L-AX-0	JPMDB 2016-C2 AS - CMBS			4	1.A	2,444,188	102.4734	2,431,694	2,373,000	2,404,866	0	(7,376)	0	0	3.484	3.139	MON	6,889	82,666	05/04/2016	06/17/2049
46590L-AZ-5	JPMDB 2016-C2 C - CMBS			4	1.D	15,141,098	91.3531	14,479,473	15,850,000	15,451,595	0	73,855	0	0	3.360	4.042	MON	44,374	570,805	10/25/2017	06/17/2049
46590M-AX-8	JPMCC 2016-JP2 C - CMBS			4	3.B	2,478,125	97.8399	2,445,999	2,500,000	2,484,162	0	1,846	0	0	3.773	3.973	MON	7,861	96,165	10/25/2017	08/17/2049
46639Y-AU-1	JPMCC 2013-LC11 AS - CMBS			4	1.A	5,507,542	101.5546	5,547,928	5,463,000	5,463,328	0	(5,397)	0	0	3.216	3.132	MON	14,641	175,690	06/06/2013	04/17/2046
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS			4	1.A	120,248	103.3261	123,018	119,058	119,068	0	(134)	0	0	3.994	3.904	MON	396	4,755	06/28/2013	01/18/2046
46643A-BL-6	JPMBB 2014-C23 C - CMBS			4	1.A	6,556,520	101.5068	6,496,434	6,400,000	6,454,648	0	(27,112)	0	0	4.484	4.088	MON	23,915	290,647	10/19/2017	09/17/2047
46643P-BL-3	JPMBB 2014-C25 C - CMBS			4	1.D	3,859,515	96.8483	3,775,629	3,898,500	3,876,232	0	5,089	0	0	4.441	4.704	MON	14,426	175,703	04/12/2018	11/18/2047
46645U-AZ-0	JPMCC 2016-JP4 C - CMBS			4	1.D	9,709,744	98.1582	10,625,628	10,825,000	10,179,090	0	105,105	0	0	3.388	4.792	MON	30,565	375,859	12/05/2016	12/17/2049
46646R-AQ-6	JPMDB 2016-C4 C - CMBS			4	1.D	1,031,766	99.0160	1,089,176	1,100,000	1,059,814	0	7,006	0	0	3.071	3.944	MON	2,815	34,436	10/25/2017	12/17/2049
46647T-AZ-1	JPMCC 2017-JP5 C - CMBS			4	2.B	9,781,146	101.9185	10,089,933	9,900,000	9,818,287	0	8,193	0	0	3.850	4.079	MON	31,767	388,723	12/08/2017	03/17/2050
46648K-AZ-9	JPMDB 2017-C7 B - CMBS			4	1.A	5,149,975	106.9780	5,348,900	5,000,000	5,090,752	0	(15,342)	0	0	3.985	3.630	MON	16,606	199,270	10/13/2017	10/17/2050
54143M-AA-4	AMZN 1 A1C - CMBS			4	1.D FE	7,676,746	101.6459	7,803,096	7,676,746	7,676,746	0	0	0	0	2.654	2.669	MON	11,885	174,225	03/24/2021	10/10/2042
61690F-AQ-6	MSBAM 2015-C22 B - CMBS			4	1.D	5,040,039	102.4568	5,122,839	5,000,000	5,013,909	0	(6,014)	0	0	3.883	3.774	MON	16,179	194,150	07/06/2017	04/17/2048
61690F-AS-2	MSBAM 2015-C22 C - CMBS			4	3.B	4,946,875	98.5479	4,927,397	5,000,000	4,968,026	0	5,325	0	0	4.210	4.447	MON	17,543	213,561	10/27/2017	04/17/2048
61690Q-AH-2	MSBAM 2015-C23 B - CMBS			4	1.A	2,054,239	105.8616	2,117,231	2,000,000	2,018,030	0	(6,019)	0	0	4.130	3.890	MON	6,883	84,032	06/05/2015	07/15/2050
61691G-AX-8	MSBAM 2016-C32 C - CMBS			4	1.D	5,682,227	95.6819	5,339,048	5,580,000	5,631,833	0	(11,759)	0	0	4.277	4.127	MON	19,890	242,627	06/28/2017	12/17/2049
61691J-BA-1	MSC 2017-H1 C - CMBS			4	1.A	5,049,718	104.9741	5,248,707	5,000,000	5,025,586	0	(5,430)	0	0	4.281	4.178	MON	17,838	214,050	05/24/2017	06/17/2050
61691N-AK-1	MSC 2017-HR2 C - CMBS			4	3.B	3,337,742	105.2121	3,487,782	3,315,000	3,332,719	0	(445)	0	0	4.222	4.263	MON	11,663	141,938	12/12/2017	12/16/2050
61691Q-AJ-7	MSC 2018-L1 B - CMBS			4	1.D	4,119,634	111.7798	4,471,192	4,000,000	4,084,435	0	(11,029)	0	0	4.721	4.434	MON	15,736	191,527	10/12/2018	10/17/2051
61691U-BK-4	MSC 2019-L3 C - CMBS			4	1.D	4,435,416	102.0169	4,590,762	4,500,000	4,445,112	0	4,961	0	0	3.660	3.896	MON	13,724	167,000	11/08/2019	11/15/2052
61765L-AX-8	MSBAM 2015-C24 B - CMBS			4	1.A	2,998,594	106.2790	3,188,371	3,000,000	2,996,691	0	(505)	0	0	4.342	4.424	MON	10,856	132,106	11/02/2018	05/15/2048
61765L-AY-6	MSBAM 2015-C24 C - CMBS			4	1.D	4,044,599	102.9470	4,256,859	4,135,000	4,081,946	0	11,602	0	0	4.342	4.791	MON	14,963	182,087	06/27/2018	05/15/2048
61766N-BG-9	MSBAM 2016-C30 C - CMBS			4	2.B	4,940,625	98.8470	4,942,348	5,000,000	4,956,860	0	4,789	0	0	4.106	4.335	MON	17,110	208,543	04/20/2017	09/17/2049
61767E-AK-0	MSBAM 2017-C34 C - CMBS			4	2.B	7,307,409	106.0697	7,690,057	7,250,000	7,293,768	0	(12,117)	0	0	4.176	4.259	MON	25,231	307,213	10/06/2017	11/15/2052
61767Y-BC-3	MSC 2018-H3 AS - CMBS			4	1.A	1,493,495	112.5301	1,631,687	1,450,000	1,479,468	0	(4,241)	0	0	4.429	4.075	MON	5,352	64,221	06/27/2018	07/17/2051
61767Y-BD-1	MSC 2018-H3 B - CMBS			4	1.D	1,029,991	111.2748	1,112,748	1,000,000	1,020,355	0	(2,923)	0	0	4.620	4.265	MON	3,850	46,200	06/27/2018	07/17/2051
90205F-AL-4	PRK 2017-280P D - CMBS			4	1.A	2,386,568	99.6223	2,403,387	2,412,500	2,402,446	0	(1,815)	0	0	1.577	1.901	MON	1,797	40,132	09/19/2017	09/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90276F-AZ-7	UBSCM 2018-C10 AS - CMBS			4	1.A	566,496	111.5404	613,472	550,000	561,056	0	(1,620)	0	0	4.494	4.139	MON	2,060	24,719	05/23/2018	05/17/2051
90276F-BA-1	UBSCM 2018-C10 B - CMBS			4	1.A	2,574,990	110.5616	2,764,041	2,500,000	2,550,395	0	(7,339)	0	0	4.696	4.339	MON	9,783	117,390	05/23/2018	05/17/2051
90276T-AH-7	UBSCM 2017-C5 XA - CMBS			3	1.A FE	2,227,087	4.0425	1,222,531	0	1,161,407	0	(251,333)	0	0	0.984	6.825	MON	24,800	320,327	11/02/2017	11/18/2050
90291J-BB-2	UBSCM 2018-C9 C - CMBS			4	1.D	3,959,803	107.5187	4,300,749	4,000,000	3,972,342	0	3,599	0	0	4.880	5.114	MON	16,268	197,988	03/23/2018	03/17/2051
90353D-BD-6	UBSCM 2018-C12 B - CMBS			4	1.D	2,574,988	110.5404	2,763,511	2,500,000	2,552,052	0	(7,219)	0	0	4.787	4.433	MON	9,974	119,688	08/03/2018	08/17/2051
90353K-BC-2	UBSCM 2018-C13 B - CMBS			4	1.D	1,544,992	109.4331	1,641,497	1,500,000	1,531,522	0	(4,360)	0	0	4.786	4.432	MON	5,983	71,794	09/21/2018	10/17/2051
94989E-AL-1	WFCM 2015-LC20 C - CMBS			4	1.A	6,849,531	101.8795	7,131,567	7,000,000	6,920,110	0	19,534	0	0	4.056	4.425	MON	23,660	283,920	06/26/2018	04/15/2050
94989N-BE-6	WFCM 2015-C30 A4 - CMBS			4	1.A	257,485	106.5907	266,477	250,000	252,736	0	(811)	0	0	3.664	3.316	MON	763	9,160	07/27/2015	09/16/2058
94989N-BK-2	WFCM 2015-C30 B - CMBS			4	1.A	952,750	105.6889	977,622	925,000	935,152	0	(3,024)	0	0	4.400	4.049	MON	3,392	40,700	07/27/2015	09/17/2058
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS			4	1.A	283,233	107.2905	295,049	275,000	278,111	0	(903)	0	0	3.839	3.486	MON	880	10,557	09/15/2015	09/17/2058
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A	3,167,152	107.5232	3,306,337	3,075,000	3,112,034	0	(9,845)	0	0	3.809	3.461	MON	9,761	117,127	12/08/2015	12/17/2048
95000A-AZ-0	WFCM 2015-P2 B - CMBS			4	1.A	1,313,237	105.3461	1,343,162	1,275,000	1,291,166	0	(4,194)	0	0	4.255	3.895	MON	4,521	54,251	12/08/2015	12/17/2048
95000G-BE-3	WFCM 2016-BNK1 C - CMBS			4	1.D	701,602	94.4844	708,633	750,000	721,794	0	5,372	0	0	3.071	3.966	MON	1,919	23,033	12/08/2017	08/17/2049
95000X-AK-3	WFCM 2017-C39 B - CMBS			4	1.A	5,149,895	106.2703	5,313,515	5,000,000	5,087,466	0	(14,995)	0	0	4.025	3.677	MON	16,771	201,250	08/10/2017	09/16/2050
95001G-AK-9	WFCM 2017-C42 AS - CMBS			4	1.A	849,741	107.2972	885,202	825,000	840,333	0	(2,461)	0	0	3.851	3.503	MON	2,648	31,771	12/12/2017	12/16/2050
95001G-AM-5	WFCM 2017-C42 C - CMBS			4	3.B	4,522,379	105.3018	4,738,581	4,500,000	4,511,346	0	(2,727)	0	0	4.297	4.255	MON	16,114	193,365	12/12/2017	12/16/2050
95001J-BB-2	WFCM 2018-C44 B - CMBS			4	1.A	4,642,383	111.1197	5,000,388	4,500,000	4,595,659	0	(14,098)	0	0	4.685	4.304	MON	17,569	210,825	09/11/2018	05/17/2051
95001J-BC-0	WFCM 2018-C44 C - CMBS			4	2.B	2,238,090	108.9251	2,450,815	2,250,000	2,238,405	0	(25)	0	0	4.833	4.971	MON	9,062	110,265	01/23/2019	05/17/2051
95001N-BD-9	WFCM 2018-C45 C - CMBS			4	1.D	2,499,815	107.1614	2,679,035	2,500,000	2,498,581	0	(410)	0	0	4.727	4.751	MON	9,848	118,175	06/28/2018	06/15/2051
95001R-BA-6	WFCM 2018-C48 AS - CMBS			4	1.A	3,089,946	114.6647	3,439,940	3,000,000	3,065,183	0	(8,529)	0	0	4.703	4.349	MON	11,758	141,090	12/07/2018	01/17/2052
95001X-BE-5	WFCM 2019-C50 C - CMBS			4	3.B	3,526,037	105.5836	3,695,424	3,500,000	3,519,074	0	(2,639)	0	0	4.345	4.273	MON	12,673	152,075	04/29/2019	05/17/2052
98162J-AJ-5	WPT 2017-WWP C - CMBS			4	1.A	10,022,705	100.5064	10,050,636	10,000,000	10,012,664	0	(2,942)	0	0	3.596	3.634	MON	29,963	364,548	10/31/2017	11/13/2036
98162J-AL-0	WPT 2017-WWP D - CMBS			4	1.A	3,420,366	97.4262	3,407,968	3,498,000	3,447,284	0	7,186	0	0	3.596	3.940	MON	10,481	127,519	10/31/2017	11/13/2036
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						514,497,804	XXX	532,390,405	514,554,553	513,536,155	0	(66,356)	0	0	XXX	XXX	XXX	1,718,962	20,988,993	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	935,363	90.1730	843,449	935,368	935,365	0	144	0	0	3.967	3.967	MON	1,546	37,826	05/25/2017	05/16/2042
00038R-AA-4	AASET 2019-2 A - ABS			2	2.A FE	289,468	95.2203	275,634	289,470	289,468	0	0	0	0	3.376	3.376	MON	407	9,773	10/07/2019	10/16/2039
000823-AQ-7	ABPCI II C - CDO		C	2	1.F FE	3,000,000	99.8990	2,996,970	3,000,000	3,000,000	0	0	0	0	3.281	3.359	JAJO	19,962	59,720	02/19/2021	04/20/2032
00140N-AU-4	AIMCO 11 DR - CDO		C	4	2.C FE	3,950,000	99.8494	3,944,051	3,950,000	3,950,000	0	0	0	0	3.121	3.205	JAJO	18,492	0	10/14/2021	10/17/2034
00141Y-AJ-4	AIGIM 211 E - CDO		C	4	3.C FE	1,000,000	98.6561	986,561	1,000,000	1,000,000	0	0	0	0	6.728	6.783	JAJO	13,270	34,368	03/04/2021	04/22/2034
008065-A#-1	AEROVIAS DE MEXICO (AEROMEXICO) FLT 09-2		C		2.B Z	6,325,291	90.0000	5,692,761	6,325,290	6,328,336	0	(2,184)	0	0	3.354	3.331	MON	55,123	116,589	06/06/2018	09/30/2024
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A		C	1	2.C FE	52,568	102.3965	53,828	52,568	52,569	0	0	0	0	4.125	4.122	MN	277	2,168	04/24/2013	11/15/2026
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	1.F FE	1,024,573	100.7588	1,032,347	1,024,573	1,024,570	0	(39)	0	0	3.600	3.599	MS	10,860	36,885	03/11/2015	09/15/2028
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -			1	1.G FE	655,723	108.8434	713,711	655,723	655,723	0	0	0	0	5.250	5.246	AO	8,606	35,190	09/09/2020	10/01/2030
01749B-AC-3	ALLEG 6 C - CDO		C	4	1.F FE	1,000,000	97.9682	979,682	1,000,000	1,000,000	0	0	0	0	1.922	2.001	JAJO	4,005	20,133	12/12/2017	01/17/2031
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	2.A FE	179,658	100.5363	192,150	191,125	181,032	0	1,023	0	0	3.200	4.339	JD	272	6,116	07/30/2020	12/15/2029
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	3.B FE	76,187	98.3172	74,905	76,187	76,188	0	0	0	0	4.100	4.099	JJ	1,440	3,124	01/12/2016	07/15/2029
02377D-AA-0	AMERICAN AIRLINES 2017-2B CLASS B PASS T			1	3.B FE	184,147	96.4432	177,597	184,147	184,152	0	(1)	0	0	3.700	3.697	AO	1,438	6,813	09/26/2017	04/15/2027
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR			1	2.C FE	1,171,875	99.7934	1,169,453	1,171,875	1,171,875	0	0	0	0	4.000	3.999	FA	17,708	47,588	01/04/2017	08/15/2030
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR			1	3.B FE	138,736	99.6258	135,840	136,350	137,509	0	(269)	0	0	4.950	4.556	FA	2,550	6,749	01/10/2017	08/15/2026
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	1,500,000	100.2130	1,503,195	1,500,000	1,500,000	0	0	0	0	2.875	2.875	JAJO	20,844	0	05/25/2021	07/27/2039
03290A-AB-6	ANCHF 13 B1 - CDO		C	2	1.D FE	4,500,000	100.1518	4,506,831	4,500,000	4,500,000	0	0	0	0	3.225	3.225	JAJO	70,144	0	05/25/2021	07/27/2039
03329T-AG-9	ANCHF 4 AR - CDO			2	1.A FE	9,000,000	98.1706	8,835,354	9,000,000	9,000,000	0	0	0	0	2.723	2.732	JAJO	43,568	164,742	02/01/2021	04/27/2039
03329T-AJ-3	ANCHF 4 BR - CDO			2	1.D FE	3,000,000	98.6776	2,960,328	3,000,000	3,000,000	0	0	0	0	3.123	3.135	JAJO	16,656	62,981	02/01/2021	04/27/2039
03330E-AJ-3	ANCHF 3 A1R - CDO			2	1.A FE	4,000,000	97.1455	3,885,820	4,000,000	4,000,000	0	0	0	0	2.871	2.881	JAJO	20,097	86,130	12/24/2020	01/28/2039
03330E-AN-4	ANCHF 3 BR - CDO			2	1.D FE	2,000,000	98.6927	1,973,854	2,000,000	2,000,000	0	0	0	0	3.471	3.486	JAJO	12,149	52,065	12/24/2020	01/28/2039
03332D-AN-4	ANCHF 12 B - CDO		C	4	1.D FE	7,000,000	98.9919	6,929,433	7,000,000	7,000,000	0	0	0	0	3.827	3.845	JAJO	49,113	275,331	09/04/2020	10/25/2038
03767C-AD-2	APID 28 B - CDO			4	1.F FE	1,000,000	99.0685	990,685	1,000,000	1,000,000	0	0	0	0	1.831	1.900	JAJO	3,714	19,173	11/09/2017	01/20/2031
03768W-AU-9	APID 34R CR - CDO		C	4,5	1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	2.268	2.252	JAJO	945	0	12/14/2021	01/20/2035
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	2,918,829	102.8436	3,003,547	2,920,500	2,919,161	0	262	0	0	4.723	4.762	MJSD	9,962	137,935	11/13/2020	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - RMBS			2	2.C FE	493,750	101.9995	503,623	493,750	493,750	0	0	0	0	3.237	3.237	JAJO	2,708	16,013	07/23/2020	08/01/2050
04546K-AA-6	AASET 2018-2 A - ABS			2	2.B FE	2,776,497	95.4772	2,657,468	2,783,352	2,777,562	0	733	0	0	4.454	4.573	MON	5,165	126,733	11/16/2020	11/18/2038
04942C-AJ-5	ATCLO 14 C - CDO		C	4	1.F FE	6,264,000	100.5209	6,296,629	6,264,000	6,264,000	0	0	0	0	3.031	3.044	JAJO	38,506	0	12/01/2021	07/20/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04942C-AL-0	ATCLO 14 D - CDO		C	4	2.C FE	396,000	99.2711	393,114	396,000	396,000	0	0	0	0	4.032	4.117	JAJO	3,237	0	12/01/2021	07/20/2032
04942D-AC-8	ATCLO 14 SUB - CDO		C	4	6. Z	1,475,353	38.5000	900,900	2,340,000	900,900	(576,912)	2,458	0	0	0.000	1.993	JAJO	0	0	12/01/2021	07/20/2032
04942N-AG-7	ATCLO XV EXC - CDO		C	4	2.C	9,359,877	87.1000	8,152,453	9,359,877	9,323,134	0	(13,094)	0	0	0.000	4.839	JAJO	0	443,415	10/11/2019	10/25/2032
05377R-DC-5	AESOP 182 A - ABS			4	1.A FE	284,928	105.4171	300,439	285,000	284,977	0	23	0	0	4.000	4.045	MON	348	11,400	10/17/2018	03/20/2025
05586A-AG-3	BSPRT 2018-FL4 C - CMBS			2	1.G FE	248,594	99.8921	249,730	250,000	248,264	0	(327)	0	0	2.210	2.994	MON	261	5,585	03/05/2019	09/17/2035
056065-AF-2	BYLBK 1998-1 B - ABS			4	1.D FE	84,379	100.7989	78,599	77,976	80,209	0	1,079,945	0	0	8.500	7.610	N/A	276	(998,546)	01/10/2001	09/15/2025
06761U-AH-2	BMM 191 CO2 - CDO		C	4	1.D Z	8,000,000	93.4767	7,478,136	8,000,000	7,901,858	0	(225,746)	0	0	3.178	6.808	JAJO	53,671	734,099	11/04/2019	10/15/2031
06761V-AA-5	BABSN 2019-IV A1 - CDO		C	4	1.A FE	8,500,000	99.9857	8,498,785	8,500,000	8,500,000	0	0	0	0	1.454	1.526	JAJO	26,773	131,580	11/13/2019	01/18/2033
07131A-AE-4	BATLN XV C - CDO		C	4	1.F FE	250,000	100.1336	250,334	250,000	250,000	0	0	0	0	2.372	2.452	JAJO	1,236	6,171	01/28/2020	01/18/2033
07133E-AC-8	BATLN 17 E - CDO		C	4	3.C FE	3,000,000	96.6859	2,900,577	3,000,000	3,000,000	0	0	0	0	6.381	6.483	JAJO	38,821	120,323	02/01/2021	03/09/2034
07355T-AA-0	BCHPK 1 A1 - CDO		C	4	1.A FE	12,000,000	100.0169	12,002,028	12,000,000	12,000,000	0	0	0	0	1.452	1.528	JAJO	36,306	184,569	11/07/2019	01/17/2033
08181B-AU-3	BSP 9R CR - CDO			4	1.F FE	2,500,000	97.5093	2,437,733	2,500,000	2,500,000	0	0	0	0	2.082	2.151	JAJO	10,552	54,270	07/16/2018	07/21/2031
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LIMITED			4	2.A FE	4,313,965	105.5328	4,552,648	4,313,965	4,313,965	0	0	0	0	4.080	4.080	JAJO	41,069	176,010	02/22/2017	04/07/2027
09228Y-AB-8	BBIRD 2016-1 A - ABS		C	4	1.G FE	1,819,874	98.1968	1,787,067	1,819,882	1,819,878	0	1	0	0	4.213	4.250	MON	3,408	76,672	11/04/2016	12/16/2041
09628J-AL-5	BLUEM 2015-3 A1R - CDO		D	4	1.A FE	4,692,070	99.8354	4,991,770	5,000,000	4,795,963	0	65,767	0	0	1.131	2.709	JAJO	11,472	60,380	03/30/2020	04/21/2031
09629D-AA-1	BLUEM 1 E - CDO			4	3.C FE	982,800	97.5419	975,419	1,000,000	981,667	0	2,420	0	0	6.131	6.591	JAJO	12,433	62,770	05/19/2017	07/20/2029
10901A-AA-4	BDF II A - CDO			4	1.A FE	1,000,000	98.9352	989,352	1,000,000	1,000,000	0	0	0	0	4.750	4.748	AO	8,708	47,500	08/30/2018	10/25/2035
10901A-AJ-5	BDF 2R BR - CDO			4	1.B FE	1,000,000	99.0550	990,550	1,000,000	1,000,000	0	0	0	0	3.290	3.288	AO	6,032	30,971	10/30/2020	10/25/2035
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.F FE	152,821	104.2754	159,355	152,821	152,822	0	0	0	0	4.625	4.651	MJSD	216	7,068	06/25/2013	12/20/2025
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018		C	4	1.F FE	866,810	104.0943	910,514	874,701	868,205	0	532	0	0	3.800	3.968	MJSD	1,016	33,239	05/15/2020	03/20/2033
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	348,676	106.4268	366,654	344,513	369,474	0	20,774	0	0	4.250	3.348	FMAN	1,871	15,015	12/23/2020	11/15/2032
12479R-AD-9	CAUTO 2017-1 A1 - ABS			4	1.E FE	4,204,165	100.0134	4,206,386	4,205,822	4,205,728	0	310	0	0	3.870	3.909	MON	7,234	162,784	04/03/2018	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS			4	1.E FE	1,827,931	99.8611	1,825,392	1,827,931	1,827,843	0	95	0	0	4.330	4.330	MON	3,518	79,220	10/11/2018	04/15/2047
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	130,255	103.3233	134,678	130,346	130,258	0	2	0	0	3.250	3.254	MON	188	4,237	01/15/2020	02/15/2050
12510H-AE-0	CAUTO 2020-1 A5 - ABS			4	1.E FE	2,337,212	102.6427	2,399,951	2,338,160	2,337,448	0	124	0	0	3.480	3.512	MON	3,616	81,376	01/15/2020	02/15/2050
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	1,526,229	106.3465	1,590,545	1,495,625	1,521,300	0	(2,748)	0	0	3.810	3.584	MON	2,533	57,007	03/10/2020	02/15/2050
12547J-AE-3	CIFC 202R ER - CDO		C	4	3.C FE	4,000,000	99.0751	3,963,004	4,000,000	4,000,000	0	0	0	0	6.630	6.750	JAJO	68,511	0	08/27/2021	10/20/2034
12555G-AC-2	CIFC 195 SUB - CDO		C	4	6.	10,320,000	81.2400	9,748,800	12,000,000	8,344,664	0	(1,569,156)	0	0	0.000	9.577	JAJO	0	2,448,594	08/09/2019	10/15/2032
12563C-AA-5	CLAST 2019-1 CTF - CDO		C	4	6. *	2,500,000	32.0000	800,000	2,500,000	800,000	300,000	0	0	0	0.000	0.000	MON	0	109,892	06/06/2019	04/15/2039
13875L-AU-2	CANYC 2014-1 CR - CDO			4	2.C FE	1,000,000	97.1074	971,074	1,000,000	1,000,000	0	0	0	0	2.882	2.955	JAJO	4,883	29,900	01/22/2018	01/30/2031
13876J-AG-7	CANYC 2012-1 R C - CDO			4	1.F FE	1,850,000	99.4882	1,840,532	1,850,000	1,850,000	0	0	0	0	2.124	2.198	JAJO	8,513	41,205	07/10/2018	07/15/2030
13876J-AJ-1	CANYC 2012-1 R D - CDO			4	2.C FE	2,000,000	99.3513	1,987,026	2,000,000	2,000,000	0	0	0	0	3.124	3.204	JAJO	13,536	64,824	07/10/2018	07/15/2030
13876L-AQ-0	CANYC 2020-1 DR - CDO		C	4	2.C FE	2,500,000	99.8491	2,496,228	2,500,000	2,500,000	0	0	0	0	3.274	3.286	JAJO	17,733	32,710	04/29/2021	07/15/2034
13876R-AJ-3	CANYC 2020-3 D - CDO		C	4	2.C FE	3,000,000	100.5239	3,015,717	3,000,000	3,000,000	0	0	0	0	3.824	3.910	JAJO	24,854	88,878	12/04/2020	01/15/2034
14066A-AA-7	CPMRK 2006A A1 - RMBS			4	1.G	6,992,342	107.1223	7,567,448	7,064,307	7,007,381	0	779	0	0	6.362	6.423	JJ	217,121	434,243	07/12/2006	07/10/2051
14855J-AB-1	CLAST 161 A - ABS			4	1.G FE	4,181,396	99.0296	4,142,032	4,182,620	4,181,863	0	24	0	0	4.450	4.451	MON	8,272	186,127	08/15/2016	08/15/2041
15033E-AG-3	CEDF IX C - CDO			4	1.F FE	3,000,000	100.0530	3,001,590	3,000,000	3,000,000	0	0	0	0	1.881	1.950	JAJO	11,446	59,040	03/21/2018	04/21/2031
15033E-AJ-7	CEDF IX D - CDO			4	2.C FE	2,600,000	99.0390	2,575,014	2,600,000	2,600,000	0	0	0	0	2.732	2.805	JAJO	14,401	73,575	03/21/2018	04/21/2031
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	7,500,000	98.7698	7,407,735	7,500,000	7,500,000	0	0	0	0	3.164	3.176	JAJO	43,505	106,785	04/08/2021	07/25/2039
15672V-AA-4	CERB 25 ATR - CDO		C	2	1.A FE	3,250,000	100.0764	3,242,483	3,250,000	3,242,520	0	10,178	0	0	1.654	1.792	JAJO	11,645	56,900	10/25/2018	10/15/2030
171512-AA-4	CHMML IV A1 - CDO		C	4	1.A FE	10,000,000	100.3860	10,038,600	10,000,000	10,000,000	0	0	0	0	1.874	1.947	JAJO	35,396	197,156	11/08/2019	01/23/2032
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	27,712	101.3839	28,103	27,719	27,709	0	(1)	0	0	2.730	2.759	MON	13	757	10/13/2016	10/25/2040
20268K-AA-8	CBSLT 2017-B-GS A1 - ABS			4	1.A FE	51,762	101.2936	52,442	51,773	51,758	0	(2)	0	0	2.680	2.702	MON	23	1,388	10/19/2017	09/25/2042
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS			1	2.C FE	1,502,984	103.6614	1,558,014	1,502,984	1,503,086	0	45	0	0	4.000	3.995	AO	10,354	60,119	09/19/2012	04/29/2026
22545N-AA-3	CREDIT SUISSE NIMS TRUST HEAT 2006-7 NIM			4	1.D FM	0	0.0000	0	921,493	0	0	0	0	0	6.000	0.000	MON	0	0	06/30/2008	02/25/2037
22822R-BF-6	CROCAS 181 C - RMBS				1.F FE	305,000	101.1887	308,626	305,000	305,000	0	0	0	0	3.720	3.720	MON	504	11,346	06/27/2018	07/15/2043
233046-AF-8	DNKN 2017-1 A II - RMBS			4	2.B FE	3,609,375	104.3730	3,767,213	3,609,375	3,609,406	0	0	0	0	4.030	4.050	FMAN	16,566	145,741	02/21/2018	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS			4	2.B FE	4,398,750	103.5076	4,553,041	4,398,750	4,398,750	0	0	0	0	4.021	4.009	FMAN	20,144	176,874	03/20/2019	05/20/2049
233046-AQ-4	DNKN 211 A22 - RMBS			4	2.B FE	3,500,000	99.5528	3,484,348	3,500,000	3,500,000	0	0	0	0	2.493	2.493	FMAN	16,966	0	10/15/2021	11/20/2051
25256L-AC-5	DIMND 181 B - CDO		C	4	1.A FE	500,000	99.4819	497,410	500,000	498,661	0	1,275	0	0	1.928	2.258	JAJO	1,901	10,088	08/24/2018	07/22/2030
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	985,239	104.6464	1,007,222	962,500	981,289	0	(2,870)	0	0	4.118	3.729	JAJO	7,267	39,713	12/16/2020	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	3,880,000	102.2106	3,965,771	3,880,000	3,880,000	0	0	0	0	4.116	4.137	JAJO	29,278	159,701	04/24/2018	07/27/2048
25755T-AP-5	DOMINO 2021-1 A II - RMBS			4	2.A FE	5,970,000	102.2095	6,101,907	5,970,000	5,970,000	0	0	0	0	3.151	3.151	JAJO	34,488	98,760	04/08/2021	04/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26208M-AF-3	DRIVE 2018-5 C - ABS			4	1.A FE	489,725	100.4042	491,814	489,835	489,828	0	14	0	0	3.990	4.031	MON	869	19,544	11/15/2018	01/15/2025
26245J-AC-2	DRSLF 80 A1 - CDO		C	4	1.A FE	5,000,000	100.1452	5,007,260	5,000,000	5,000,000	0	0	0	0	1.452	1.528	JAJO	15,128	76,904	11/01/2019	01/17/2033
26251L-AC-8	DRSLF 64 A - CDO		C	4	1.A FE	4,688,225	99.9467	4,997,335	5,000,000	4,791,888	0	67,750	0	0	1.092	2.673	JAJO	11,378	58,704	04/07/2020	04/18/2031
28622E-AJ-7	AWPT 2113 C1 - CDO		C	4	1.F FE	2,000,000	99.9487	1,998,974	2,000,000	2,000,000	0	0	0	0	2.488	2.551	JAJO	25,843	0	06/09/2021	07/15/2034
30605Y-AB-7	FLCON 171 A - ABS			4	1.G FE	2,052,779	98.9189	2,030,593	2,052,785	2,081,446	0	(860)	0	0	4.581	4.476	MON	4,179	94,038	02/27/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	2	2.B FE	2,069,459	97.4870	2,022,419	2,074,553	2,069,707	0	184	0	0	3.597	3.614	MON	3,317	75,829	12/22/2020	09/15/2039
31722Q-AN-4	FILPK 1 SN3 - CDO			4	1.G	10,870,170	95.0105	10,546,166	11,100,000	10,482,804	0	(73,369)	0	0	0.000	4.858	JAJO	0	549,792	06/29/2018	07/15/2030
34417Q-AA-6	FOCUS 2018-1 A2 - RMBS			4	2.B FE	1,940,000	104.7334	2,031,828	1,940,000	1,940,000	0	0	0	0	5.184	5.217	JAJO	16,762	100,699	10/19/2018	10/30/2048
36246M-AU-3	AMTTOW 2015-2 A - RMBS			1,2	1.A FE	220,000	103.9684	228,731	220,000	220,000	0	0	0	0	3.482	3.507	MON	340	7,660	05/20/2015	06/15/2050
36248M-AN-7	GTLNF 1R CR - CDO		D	4	1.F FE	5,500,000	99.8998	5,494,489	5,500,000	5,500,000	0	0	0	0	2.236	2.302	JAJO	22,204	127,641	07/09/2018	07/28/2031
36255C-AG-4	GPMT 2018-FL21 C - CMBS			4	1.G FE	573,463	100.0004	573,466	573,463	573,463	0	287	0	0	2.252	3.219	MON	395	13,812	04/26/2018	11/21/2035
36361U-AE-0	GALL 2017-1 C - CDO			4	1.E FE	0	99.5039	0	0	0	0	0	0	0	2.320	3.910	JAJO	4,571	0	09/21/2017	07/15/2027
36361U-AG-5	GALL 2017-1 D - CDO			4	2.B FE	0	99.9207	0	0	0	0	0	0	0	3.374	3.778	JAJO	10,402	0	09/21/2017	07/15/2027
36361U-AU-4	GALL 171R C1R - CDO			4	1.F FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	2.368	2.353	JAJO	1,842	0	12/16/2021	07/15/2031
36361X-AG-9	GALL 2018-1, SSN - CDO			4	1.E	14,595,781	99.4171	14,510,703	14,595,781	17,393,278	0	873,847	0	0	0.000	5.685	JAJO	0	45,430	08/03/2018	01/21/2028
38011W-AA-4	GMACN 2002A CTF - RMBS			4	1.F	21,052,572	111.7144	23,123,421	20,698,690	20,998,138	0	(7,790)	0	0	6.845	6.668	MON	118,069	1,417,380	12/17/2018	05/10/2037
38061L-AA-7	GLDKR 14A A - ABS			4	1.F FE	37,516	100.7756	37,814	37,523	37,592	0	76	0	0	3.220	3.027	MON	54	1,369	12/01/2014	03/17/2031
38137H-CA-4	GLD11 XI DR2 - CDO			4	2.C FE	1,000,000	97.9296	979,296	1,000,000	1,000,000	0	0	0	0	2.522	2.604	JAJO	5,255	26,200	12/08/2017	01/21/2031
38137M-AR-8	GLD12 XII CR - CDO			4	1.F FE	1,000,000	100.1590	1,001,590	1,000,000	1,000,000	0	0	0	0	2.079	2.151	JAJO	4,159	21,676	06/29/2018	07/22/2030
38138L-AQ-1	GLM 7R CR - CDO		C	4	1.F FE	4,750,000	99.9496	4,747,606	4,750,000	4,750,000	0	0	0	0	2.182	2.252	JAJO	21,012	53,389	04/01/2021	04/20/2034
38177U-AA-8	GCPAF 201 A2 - CDO/CMO/RMBS		C	4	1.F FE	11,500,000	100.4500	11,551,750	11,500,000	11,500,000	0	0	0	0	3.208	3.208	JAJO	72,759	339,201	11/02/2020	01/22/2029
38177X-AE-4	GBDC3 1 C1 - CDO			4	1.F FE	2,000,000	100.2237	2,004,474	2,000,000	2,000,000	0	0	0	0	2.924	3.004	JAJO	12,670	35,700	02/22/2021	04/15/2033
38217U-AC-6	GOODG 2021-1 C - ABS			4	2.B FE	1,915,100	100.2092	1,919,711	1,915,704	1,915,102	0	2	0	0	5.740	5.742	MON	4,887	52,845	04/22/2021	10/16/2056
40437A-AA-4	HPSUSL 2 A1R - CDO			4	1.A FE	0	99.5637	0	0	0	0	0	0	0	1.403	1.776	JAJO	23,242	22,045	07/17/2017	07/19/2029
406371-AE-4	HALSEYPOINT CLO 5, LTD. - CDO		C	4,5	1.F FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	0.000	0.000	N/A	0	0	11/19/2021	01/30/2035
42770W-AA-7	HERO 2016-2 A - ABS			4	1.A FE	1,024,359	103.3782	1,059,311	1,024,695	1,022,758	0	452	0	0	3.750	3.763	MS	10,781	40,663	05/26/2016	09/20/2041
42770X-AA-5	HERO 163A A1 - ABS			4	1.A FE	445,522	102.4097	456,295	445,558	445,467	0	21	0	0	3.080	3.081	MS	3,850	14,725	09/15/2016	09/20/2042
440405-AE-8	HORZN 181 A - ABS			4	2.A FE	2,082,908	97.0105	2,024,185	2,086,564	2,083,645	0	492	0	0	4.458	4.547	MON	4,134	94,386	06/30/2020	12/15/2038
440405-AF-5	HORZN 181 B - ABS			4	3.A FE	3,152,673	91.0913	2,871,925	3,152,799	3,152,708	0	15	0	0	5.270	5.329	MON	7,385	166,153	11/16/2018	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS			4	2.A FE	1,222,122	97.9825	1,197,471	1,222,128	1,222,124	0	0	0	0	3.721	3.721	MON	2,021	45,475	06/21/2019	07/15/2039
44040J-AA-6	HORZN 2019-2 A - ABS		C	4	2.A FE	8,299,793	97.9213	8,127,461	8,299,989	8,299,826	0	7	0	0	3.425	3.425	MON	12,634	284,275	10/18/2019	11/15/2039
45605P-AK-4	INDPRF 2016-2 NT - ABS			4	2.B FE	969,836	102.1119	990,319	969,836	969,836	0	0	0	0	4.398	4.372	JAJO	9,242	42,653	05/13/2016	04/15/2023
46616M-AB-6	HENDR 2010-3 B - RMBS			4	1.A FE	284,528	107.0920	304,715	284,536	284,533	0	70	0	0	6.850	6.949	MON	866	20,256	10/29/2010	12/15/2050
46620J-AA-9	HENDR 171 A - RMBS			4	1.A FE	1,874,782	112.1346	2,103,902	1,876,229	1,874,696	0	(1,631)	0	0	3.990	4.036	MON	3,327	75,623	03/15/2017	08/16/2060
46620V-AA-2	HENDR 172 A - RMBS			4	1.A FE	778,184	109.1217	885,270	811,269	781,834	0	2,367	0	0	3.530	4.063	MON	1,273	28,879	06/25/2018	09/15/2072
46620V-AB-0	HENDR 172 B - RMBS			4	2.C FE	1,724,782	117.8555	2,033,837	1,725,704	1,724,972	0	66	0	0	5.090	5.151	MON	3,904	88,048	08/01/2017	09/17/2074
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	2,212,979	96.6202	2,160,341	2,235,910	2,213,711	0	576	0	0	3.967	4.033	MON	3,942	89,444	10/28/2020	04/15/2044
47017Q-AB-7	JMVR 2015-1 NTS - ABS			4	3.A FE	369,615	100.7778	341,042	338,410	345,003	0	(12,500)	0	0	5.875	2.092	JAJO	4,749	19,882	05/18/2015	07/08/2022
47017Q-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LIM		C	4	3.A FE	1,618,323	104.1481	1,685,454	1,618,323	1,618,323	0	0	0	0	5.625	5.625	JAJO	21,746	91,908	11/21/2016	01/08/2027
47715*-AA-5	JETBLUE - ABS				1.E FE	4,687,778	102.9733	4,827,158	4,687,778	4,687,891	0	(78)	0	0	4.420	4.411	MS	65,613	221,897	03/05/2014	03/05/2023
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS			1	1.F FE	467,282	107.8862	504,132	467,282	467,282	0	0	0	0	4.000	3.999	MN	2,388	18,691	08/03/2020	05/15/2034
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	3.C FE	2,667,604	88.0504	2,348,916	2,667,696	2,667,611	0	437	0	0	4.212	4.212	MON	4,994	113,214	12/12/2017	12/15/2042
48250R-BN-5	KKR 12RR BR2 - CDO			2	1.C FE	350,000	100.0349	350,122	350,000	348,126	0	394	0	0	1.824	2.021	JAJO	1,383	6,731	08/30/2018	10/15/2030
48250W-AL-9	KKR 14 CR - CDO			4	1.F FE	1,000,000	100.4929	1,004,929	1,000,000	1,000,000	0	0	0	0	2.274	2.352	JAJO	4,926	23,794	07/17/2018	07/15/2031
48661C-AE-2	RAD 7 C - CDO		C	4	1.F FE	2,000,000	100.5722	2,011,444	2,000,000	2,000,000	0	0	0	0	2.122	2.200	JAJO	8,843	44,310	02/21/2020	04/18/2033
48661N-AL-2	RAD 6 B2 - CDO		C	4,5	1.C FE	5,000,000	100.0669	5,003,345	5,000,000	5,000,000	0	0	0	0	3.780	3.798	JAJO	37,275	189,000	11/19/2019	01/20/2033
50188C-AB-8	LCORR 1503 A - ABS			4	1.F PL	1,974,814	35.2659	2,553,253	7,240,000	2,586,474	0	99,854	0	0	0.000	(250,000)	MAT	0	0	03/17/2015	09/16/2032
50200X-AA-8	LCSS FINANCING 2018A LLC - ABS			4	1.A PL	3,442,834	117.2383	4,036,320	3,442,834	3,442,841	0	0	0	0	4.700	4.700	MON	7,192	161,813	11/06/2018	12/15/2062
52204P-AY-5	LIFT 2001-1 C2 - ABS			4	6. *	0	0.0001	4	4,308,272	0	0	0	0	0	8.093	0.000	MON	0	0	06/13/2001	07/15/2031
53946M-AG-2	LNCR 2018-CRE1 C - CMBS		C	2	1.G FE	1,002,031	99.7937	997,937	1,000,000	1,000,209	0	1,640	0	0	2.660	3.053	MON	1,256	26,906	07/09/2019	05/15/2028
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	1,001,326	99.7360	977,603	980,190	995,998	0	(4,847)	0	0	4.060	3.525	MON	1,769	39,796	11/23/2020	01/17/2045
552810-AE-6	MCFCLO VIII COM - CDO			4	2.A	7,233,014	86.4069	6,256,079	7,240,254	9,488,240	0	662,373	0	0	4.540	7.313	JAJO	68,477	0	05/10/2018	07/18/2030
553214-AD-9	FE A A4 - ABS			4	1.A FE	8,000,000	115.6529	9,252,232	8,000,000	8,000,000	0	0	0	0	5.522	5.521	JJ	203,719	441,800	12/20/2013	07/15/2028

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
55446M-AA-5	MAACH 1 A - ABS		C	2	1.G FE	2,334,127	97.8543	2,284,119	2,334,203	2,334,133	0	3	0	0	3.474	3.474	MON	3,604	81,090	10/04/2019	10/15/2039
55819Y-AE-0	MDPK XXVI CR - CDO			4	1.F FE	2,000,000	100.4346	2,008,692	2,000,000	2,000,000	0	0	0	0	2.179	2.250	JAJO	7,746	45,275	09/05/2017	07/29/2030
55955G-AD-5	MAGNE 25 D - CDO		C	4	2.C FE	6,000,000	100.0250	6,001,502	6,000,000	6,000,000	0	0	0	0	3.424	3.510	JAJO	38,804	174,562	12/02/2020	01/26/2032
56564R-AA-8	MAPSL 2018-1 A - ABS		C	2	2.A FE	2,903,511	97.9373	2,843,721	2,903,615	2,903,628	0	7	0	0	4.212	4.249	MON	5,436	122,582	05/15/2018	05/15/2043
566061-AG-2	MP10 10 C - CDO		C	4	1.F FE	1,000,000	100.0447	1,000,447	1,000,000	1,000,000	0	0	0	0	2.474	2.549	JAJO	5,360	25,822	08/09/2017	10/15/2030
566061-AJ-6	MP10 10 D - CDO		C	4	2.C FE	1,000,000	96.3303	963,303	1,000,000	1,000,000	0	0	0	0	3.424	3.508	JAJO	7,418	35,454	08/09/2017	10/15/2030
59010R-AA-2	MRLN 2016-1 A - ABS		D	4	3.A FE	141,620	90.6884	133,569	147,284	145,059	0	760	0	0	4.500	5.376	MON	295	6,628	12/21/2016	12/15/2032
59010R-AB-0	MRLN 2016-1 B - ABS		D	4	5.B FE	3,451,808	80.7125	2,788,667	3,455,064	3,452,722	0	(130)	0	0	6.500	6.509	MON	28,696	(879)	12/21/2016	12/15/2032
59801T-AN-3	MIDO V B1R - CDO		D	2	1.A FE	250,000	99.9738	249,935	250,000	248,947	0	436	0	0	1.724	1.970	JAJO	886	4,540	08/23/2018	07/19/2028
610333-AY-2	MOCAP 2014-1 DR - CDO			2	1.G FE	400,000	99.6984	398,794	400,000	400,000	0	2,203	0	0	3.728	3.813	JAJO	2,941	15,370	10/06/2017	10/22/2026
61033R-AC-7	MCMML 171 B - CDO			4	1.B FE	1,000,000	97.8546	978,546	1,000,000	1,000,000	0	0	0	0	2.078	2.147	JAJO	4,099	21,696	09/22/2017	04/23/2029
61033R-AE-3	MCMML 171 C - CDO			4	1.E FE	2,000,000	99.8991	1,997,982	2,000,000	2,000,000	0	0	0	0	2.828	2.901	JAJO	11,156	58,600	09/22/2017	04/23/2029
61034L-AC-9	MCMML VI SN - CDO		C	4	6.	992,250	55.1920	579,516	1,050,000	579,516	59,333	(103,539)	0	0	0.000	12.242	JAJO	0	198,092	02/01/2018	04/15/2030
61034L-AE-5	MCMML VI COM - CDO		C	4	2.B	2,617,183	89.5378	2,366,335	2,642,834	3,254,177	0	143,864	0	0	0.000	5.470	JAJO	0	0	02/01/2018	04/15/2030
61034N-AJ-0	MCMML 11 C - CDO		C	4	1.F FE	2,500,000	99.9485	2,498,713	2,500,000	2,500,000	0	0	0	0	3.010	3.020	FMAN	8,360	41,506	04/06/2021	05/20/2033
61034W-AC-5	MCMML X B - CDO		C	4	1.C FE	4,000,000	99.9958	3,999,832	4,000,000	4,000,000	0	0	0	0	3.360	3.407	FMAN	14,932	170,374	07/29/2020	08/20/2031
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	209,999	99.6737	209,315	210,000	209,999	0	0	0	0	3.241	3.263	MON	208	6,806	08/22/2019	09/20/2049
63152P-AG-3	NCC 2018-II D - CDO			4	2.C FE	2,971,200	96.0486	2,881,458	3,000,000	2,958,062	0	3,538	0	0	3.534	3.851	JAJO	22,969	109,707	10/26/2018	10/15/2031
63152Q-AC-0	NCC 2018-II SN - CDO			4	6.	4,617,723	45.6760	2,283,800	5,000,000	2,283,800	14,236	(458,931)	0	0	0.000	10.052	JAJO	0	769,587	10/26/2018	10/15/2031
631707-AL-0	NCC 171R 1AS - CDO		C	4	1.A FE	1,670,256	100.1318	1,687,221	1,685,000	1,676,375	0	4,868	0	0	1.274	1.724	JAJO	4,650	23,009	10/16/2020	10/15/2029
631709-AA-0	NCC 2017-II AL - CDO		C	4	1.A FE	6,500,000	100.0684	6,504,446	6,500,000	6,500,000	0	0	0	0	1.374	1.374	JAJO	19,347	95,348	12/01/2017	01/15/2030
631709-AB-8	NCC 2017-II AF - CDO		C	4	1.A FE	750,000	100.0268	750,201	750,000	750,000	0	0	0	0	3.380	3.394	JAJO	5,352	25,350	12/01/2017	01/15/2030
631709-AC-6	NCC 2017-II B - CDO		C	4	1.B FE	1,300,000	98.5406	1,281,028	1,300,000	1,300,000	0	0	0	0	1.844	1.846	JAJO	5,193	25,264	12/01/2017	01/15/2030
631709-AD-4	NCC 2017-II C - CDO		C	4	1.F FE	637,500	96.0588	612,375	637,500	637,500	0	0	0	0	2.374	2.448	JAJO	3,279	15,815	12/01/2017	01/15/2030
631709-AE-2	NCC 2017-II D - CDO		C	4	3.A FE	665,420	93.2353	652,647	700,000	679,053	0	3,092	0	0	2.804	3.521	JAJO	4,252	20,417	12/01/2017	01/15/2030
63170M-AA-1	NCC 2018-I A - CDO			4	1.A FE	1,361,500	99.5362	1,393,507	1,400,000	1,372,129	0	8,789	0	0	1.274	2.032	JAJO	3,864	19,117	10/16/2020	07/15/2031
63170N-AG-6	NCC 2018-I RA - CDO			4	1.G	9,322,077	85.5600	8,169,647	9,548,441	11,460,184	0	433,174	0	0	0.000	4.487	JAJO	0	198,063	05/21/2018	07/15/2031
63170N-AH-4	NCC 2018-I RB - CDO			4	2.B	9,117,261	83.0220	7,802,128	9,397,663	11,386,701	0	669,892	0	0	0.000	4.773	JAJO	0	17,632	05/21/2018	07/15/2031
63170N-AK-7	NCC 2018-I RRA - CDO			4	6. *	0	0.0000	0	13,000,000	0	0	0	0	0	0.000	0.000	JAJO	0	0	10/26/2018	07/15/2031
63170N-AM-3	NCC 2018-I RRB - CDO			4	6. *	0	0.0000	0	13,000,000	0	0	0	0	0	0.000	0.000	JAJO	0	0	10/26/2018	07/15/2031
631710-AA-8	NCC 2017-II E - CDO		C	4	4.A FE	1,513,054	86.9895	1,337,464	1,537,500	1,501,928	0	(4,120)	0	0	6.374	6.656	JAJO	21,233	100,496	12/01/2017	01/15/2030
631710-AB-6	NCC 2017-II SN - CDO		C	4	6.	1,688,489	35.1880	654,057	1,858,750	654,057	104,046	(230,945)	0	0	0.000	0.491	JAJO	0	268,475	12/01/2017	01/15/2030
631716-AE-7	NCC 201 RNT - CDO		C	4	3.C	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	JAJO	133,976	0	08/03/2020	07/20/2029
631716-AL-1	NASSAU 2020-I LTD. - CDO		C	4,5	6. Z	5,416,183	82.7600	5,416,183	6,544,445	5,416,183	(656)	656	0	0	0.000	1.453	N/A	0	0	12/29/2021	01/15/2035
63171N-AG-5	NCC 2019-1 C - CDO			4	2.C FE	2,674,620	96.4858	2,605,117	2,700,000	2,665,291	0	2,981	0	0	4.224	4.550	JAJO	24,709	117,625	04/11/2019	04/15/2031
63171P-AC-9	NCC 2019-1 SUB - CDO			4	6.	4,544,391	46.8190	2,160,741	4,615,094	2,160,741	(96,486)	(624,756)	0	0	0.000	8.200	JAJO	0	797,022	04/11/2019	04/15/2031
63172D-AB-7	NASSAU 2019 CFO LLC - ABS			4	3.B FE	12,358,824	100.8060	12,458,436	12,358,824	12,358,824	0	266,236	0	0	7.431	7.431	FMAN	117,349	623,808	09/06/2019	08/15/2034
63173L-AA-0	NCC 192 E - CDO		C	4	3.C FE	2,880,000	98.0727	2,942,181	3,000,000	2,819,974	0	(50,972)	0	0	7.754	7.203	JAJO	50,399	238,065	08/16/2019	10/15/2032
64131E-AG-2	NEUB 23R BR - CDO			2	1.C FE	1,500,000	100.6998	1,510,497	1,500,000	1,494,881	0	4,605	0	0	1.672	1.851	JAJO	5,226	26,408	09/20/2018	10/18/2027
65251X-AN-6	NSBKY 1 AR - CDO			2	1.A FE	144,064	99.9404	143,978	144,064	143,638	0	226	0	0	1.724	2.376	JAJO	469	3,678	03/29/2019	10/25/2028
65252A-AG-0	NWSTR 2017-1 CN - CDO			2	1.A FE	228,163	99.8988	227,932	228,163	228,163	0	10	0	0	3.714	3.728	MJSD	282	8,468	02/15/2017	03/22/2027
65252A-AJ-4	NWSTR 2017-1 DN - CDO			4	1.A FE	500,000	100.0000	500,000	500,000	500,000	0	2,248	0	0	5.314	5.328	MJSD	886	26,645	02/15/2017	03/22/2027
671000-AJ-6	OCP 2021-21 D - CDO		C	4	2.C FE	3,000,000	99.8491	2,995,473	3,000,000	3,000,000	0	0	0	0	3.082	3.157	JAJO	18,746	35,605	04/26/2021	07/20/2034
67107K-BB-1	OCP 147RR A2R - CDO		C	4	1.C FE	750,000	99.9497	749,623	750,000	746,388	0	1,042	0	0	1.782	1.983	JAJO	2,709	14,000	08/22/2018	07/20/2029
67573M-AC-1	OCT43 43 SUB - CDO		C	4	6.	4,991,427	75.6020	4,284,114	5,666,667	4,284,114	(70,699)	(429,589)	0	0	0.000	10.939	JAJO	0	973,290	08/02/2019	10/25/2032
67590X-AQ-5	OCT27 27 CR - CDO		C	4	1.F FE	2,000,000	100.2784	2,005,568	2,000,000	2,000,000	0	0	0	0	2.224	2.301	JAJO	9,636	46,574	07/05/2018	07/15/2030
67590X-AS-1	OCT27 27 DR - CDO		C	4	2.C FE	1,000,000	98.9559	989,559	1,000,000	1,000,000	0	0	0	0	3.074	3.155	JAJO	6,660	31,905	07/05/2018	07/15/2030
67591U-AC-1	OCT36 36 A1 - CDO			4	1.A FE	4,724,115	99.8934	4,994,670	5,000,000	4,817,146	0	61,290	0	0	1.094	2.542	JAJO	11,849	59,150	03/30/2020	04/15/2031
67591V-AJ-4	OCT37 37 C - CDO			4	2.C FE	3,000,000	99.1254	2,973,762	3,000,000	3,000,000	0	0	0	0	2.974	2.986	JAJO	16,852	92,012	05/29/2018	07/25/2030
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS			1	1.D FE	264,487	124.3433	301,225	242,253	262,991	0	(501)	0	0	5.334	4.607	AO	3,230	12,922	01/09/2019	10/01/2051
67707G-AL-3	OAKC 8 D - CDO		C	4,5	2.C FE	3,000,000	99.9896	2,999,688	3,000,000	3,000,000	0	0	0	0	3.038	3.057	JAJO	18,986	55,284	01/27/2021	01/18/2034
68267D-AD-8	OMFIT 2019-1 D - ABS			4	2.B FE	1,679,477	100.1431	1,682,404	1,680,000	1,679,788	0	98	0	0	4.220	4.265	MON	3,348	70,896	01/15/2019	02/14/2031
68269B-AA-6	OMFIT 2019-2 A - ABS			4	1.A FE	399,830	105.2770	421,108	400,000	399,822	0	28	0	0	3.140	3.149	MON	593	12,560	09/16/2019	10/14/2036

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
69122D-AA-7	OR I A - CDO		C	2	1.A FE	4,500,000	100.0244	4,501,098	4,500,000	4,486,230	0	11,307	0	0	1.960	2.118	FMAN	9,798	90,511	04/25/2019	05/20/2031
69700K-AC-7	PSTAT 2018-4 A2 - CDO		C	2	1.A FE	1,150,000	100.0427	1,150,491	1,150,000	1,146,483	0	1,963	0	0	1.606	1.798	FMAN	2,411	18,883	09/24/2018	11/16/2026
69700T-AA-2	PFIXD 2019-1 A - CDO		C	2	1.A FE	250,000	98.7861	246,965	250,000	250,000	0	(23)	0	0	4.640	4.638	AO	2,288	11,600	02/21/2019	04/20/2037
69701W-AG-1	PLMRS 2021-1 C - CDO		C	4	2.C FE	2,112,500	99.9492	2,111,427	2,112,500	2,112,500	0	0	0	0	2.832	2.906	JAJO	12,129	34,999	02/12/2021	04/20/2034
70806T-AE-5	PNTPK 1 B1 - CDO		C	4	1.C FE	3,500,000	99.4979	3,482,427	3,500,000	3,500,000	0	0	0	0	3.024	3.101	JAJO	22,930	109,893	08/23/2019	10/15/2031
70806T-AJ-4	PNTPK 1 C1 - CDO		C	4	1.F FE	3,519,250	99.9142	3,496,997	3,500,000	3,515,728	0	(3,522)	0	0	4.124	4.112	JAJO	31,272	111,031	02/10/2021	10/15/2031
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.B FE	1,753,320	98.9718	1,735,302	1,753,330	1,753,325	0	0	0	0	3.967	4.000	MON	3,091	69,555	06/04/2019	06/15/2044
74041C-AC-3	PRETSL XV A3 - CDO			4	1.F FE	8,000,000	95.7500	7,660,000	8,000,000	8,000,000	0	0	0	0	0.794	1.943	MJSD	882	76,989	09/10/2004	09/26/2034
74166Y-AA-8	PROSE 2019-1 A2 - RMBS			4	2.B FE	980,000	102.4868	1,004,371	980,000	980,000	0	0	0	0	4.475	4.475	JAJO	7,431	43,855	08/14/2019	07/30/2049
75887V-AE-1	REGT9 IX C - CDO		C	4	1.F FE	1,500,000	99.9494	1,499,241	1,500,000	1,500,000	0	0	0	0	2.572	2.653	JAJO	8,038	40,058	05/01/2017	04/17/2030
75887V-AG-6	REGT9 IX D - CDO		C	4	2.C FE	2,000,000	100.4200	2,008,400	2,000,000	2,000,000	0	0	0	0	4.022	4.114	JAJO	16,759	82,733	05/01/2017	04/17/2030
75888F-AG-0	REG13 13 B - CDO			4	1.F FE	1,500,000	100.5036	1,507,554	1,500,000	1,500,000	0	0	0	0	2.224	2.301	JAJO	7,227	34,930	07/02/2018	07/15/2031
75888F-AJ-4	REG13 13 C - CDO			4	2.C FE	1,000,000	100.1850	1,001,850	1,000,000	1,000,000	0	0	0	0	3.224	3.307	JAJO	6,985	33,426	07/02/2018	07/15/2031
76679A-AG-2	RIN 4 D - CDO		C	4	2.C FE	10,000,000	99.8489	9,984,890	10,000,000	10,000,000	0	0	0	0	3.381	3.461	JAJO	68,569	173,398	03/19/2021	04/20/2033
77587E-AE-8	RMRK 2 B - CDO			4	1.F FE	7,800,000	100.4421	7,834,484	7,800,000	7,800,000	0	0	0	0	2.524	2.603	JAJO	37,185	203,742	07/20/2018	07/25/2031
77587U-AE-2	RMRK 1 B - CDO		C	4	1.F FE	1,500,000	100.3479	1,505,219	1,500,000	1,500,000	0	0	0	0	2.274	2.351	JAJO	6,443	35,690	09/26/2017	10/23/2030
77587U-AG-7	RMRK 1 C - CDO		C	4	2.C FE	1,471,763	99.3238	1,489,857	1,500,000	1,469,514	0	4,241	0	0	3.124	3.573	JAJO	8,851	48,688	09/26/2017	10/23/2030
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,000,000	99.7653	997,653	1,000,000	1,000,000	0	0	0	0	3.572	3.571	AO	6,251	35,720	01/30/2020	04/28/2038
77879R-AB-2	ROTOR 2011-1 1A - ABS			4	4.A FE	2,321,491	101.8724	2,364,959	2,321,491	2,321,492	0	(4)	0	0	5.750	5.819	MON	5,933	133,485	06/24/2011	06/15/2046
78403D-AM-2	SBATOW 2018-1 1C - RMBS			4	1.F FE	244,325	100.4840	251,210	250,000	248,345	0	1,308	0	0	3.448	4.045	MON	383	8,620	10/18/2018	03/16/2048
78403D-AP-5	SBATOW 2020-1 2C - RMBS			4	1.F FE	905,000	99.8683	903,808	905,000	905,000	0	0	0	0	1.884	1.891	MON	758	17,050	07/08/2020	07/15/2050
78403D-AT-7	SBATOW 2021-1 C - RMBS			4	1.F FE	155,000	98.4178	152,548	155,000	155,000	0	0	0	0	1.631	1.637	MON	112	1,482	04/29/2021	05/15/2051
78470R-AD-9	SOFI 2016-E B - ABS			4	1.B FE	196,173	101.4627	202,925	200,000	198,426	0	611	0	0	3.440	3.770	MON	76	6,880	11/16/2016	07/25/2040
78471C-AB-5	SOFI 2017-D 2FX - ABS			4	1.A FE	35,136	101.1531	35,550	35,145	35,137	0	0	0	0	2.650	2.673	MON	16	931	07/18/2017	09/25/2040
78486A-AE-6	STWD 21SIF1 C - CDO			4	1.G FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	2.545	2.551	JAJO	27,535	66,991	04/05/2021	04/15/2032
81753#-AA-3	TCP DLF VIII 2018 CLO, LLC RR 7.76 04-20			4	1.D FE	444,444	89.1500	424,667	444,444	444,444	0	0	0	0	7.760	7.760	JAJO	43,111	15,491	03/22/2018	04/30/2028
81761T-AC-9	SERV 2020-1 A22 - ABS			4	2.C FE	2,977,500	100.6334	2,996,359	2,977,500	2,977,500	0	0	0	0	3.337	3.337	JAJO	16,836	88,595	11/20/2020	01/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		1,2	4	2.C FE	7,595,000	102.0908	7,753,796	7,595,000	7,595,000	0	0	0	0	3.882	3.901	JAJO	54,054	294,893	09/17/2019	10/25/2049
828428-AE-2	SMORE 1 B - CDO			2	1.A FE	998,750	100.0770	1,000,770	1,000,000	985,901	0	(9,125)	0	0	3.156	4.121	FMAN	4,120	32,092	01/25/2017	05/15/2026
83004L-AL-9	SIX10 2 CR2 - CDO			4	2.C FE	2,000,000	99.8486	1,996,972	2,000,000	2,000,000	0	0	0	0	3.881	3.965	JAJO	15,742	55,000	02/01/2021	01/20/2034
83404F-AD-6	SOFI 2017-A B - ABS			4	1.B FE	512,290	102.1443	536,257	525,000	518,151	0	1,729	0	0	3.440	3.816	MON	301	18,060	02/02/2017	03/26/2040
83404F-AE-4	SOFI 2017-A C - ABS			4	1.C FE	333,215	103.2577	345,913	335,000	333,799	0	146	0	0	4.430	4.532	MON	247	14,841	02/02/2017	03/26/2040
83406E-AC-9	SOFI 2018-A A2B - ABS			4	1.A FE	90,421	101.3597	91,968	90,734	90,571	0	34	0	0	2.950	3.050	MON	45	2,886	01/18/2018	02/25/2042
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	2.B FE	745,580	103.1044	768,726	745,580	745,613	0	(6)	0	0	4.100	4.098	AO	7,642	30,569	07/28/2015	10/01/2029
85236K-AA-0	SIDC 2019-1 A2 - ABS			4	1.G FE	971,248	103.6103	1,006,746	971,667	971,438	0	179	0	0	4.540	4.595	MON	490	44,007	02/01/2019	02/25/2044
85236K-AC-6	SIDC 2019-2 A2 - ABS			4	1.G FE	1,000,000	101.9392	1,019,392	1,000,000	1,000,000	0	0	0	0	3.080	3.105	MON	342	30,714	11/13/2019	10/25/2044
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	1,325,476	99.4007	1,317,591	1,325,535	1,325,481	0	1	0	0	4.089	4.089	MON	2,409	54,201	04/18/2019	03/15/2044
85573L-AB-7	STARR 2019-1 B - ABS		C	4	3.B FE	647,048	91.4381	591,663	647,064	647,053	0	2	0	0	5.095	5.150	MON	1,465	32,968	04/18/2019	03/15/2044
86212V-AB-0	STR 2016-1 A2 - ABS			2	1.E FE	4,555,958	103.7503	4,728,183	4,557,269	4,556,039	0	281	0	0	4.320	4.365	MON	6,016	197,488	03/22/2017	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	743,211	102.0781	758,852	743,403	743,304	0	(5)	0	0	3.960	3.998	MON	900	29,482	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS			4	1.A FE	3,096,724	105.6793	3,252,582	3,077,784	3,091,548	0	(3,464)	0	0	4.290	4.237	MON	4,034	132,231	01/10/2019	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS			4	1.A FE	3,095,584	106.1911	3,053,262	2,875,253	3,089,449	0	(6,136)	0	0	3.650	2.950	MON	3,207	61,219	05/21/2021	11/22/2049
86213C-AB-1	STR 2015-1 A2 - ABS			2	1.E FE	1,746,910	102.4851	1,733,706	1,691,667	1,717,730	0	(7,218)	0	0	4.170	3.698	MON	2,155	70,593	11/06/2017	04/20/2045
87250E-AL-7	WINDR 2019-2 C - CDO		C	4	1.F FE	2,500,000	99.9689	2,499,223	2,500,000	2,500,000	0	0	0	0	2.774	2.782	JAJO	15,024	72,158	09/20/2019	01/15/2033
87289B-AA-2	TCP 188 A1 - CDO			4	1.A FE	4,562,295	99.8970	4,557,597	4,562,295	4,562,295	0	0	0	0	3.975	1.670	MJSD	19,556	67,318	06/08/2021	02/28/2030
87289B-AJ-3	TCP 188 CN - CDO			4	2.B Z	5,333,333	99.8400	5,324,801	5,333,334	5,180,668	0	(109,907)	0	0	6.060	3.083	FMAN	108,631	466,597	05/10/2019	02/28/2030
87296*-AA-8	TPG Holdings (SBS), L.P. - ABS				2.A PL	5,000,000	127.2125	6,360,626	5,000,000	5,000,000	0	0	0	0	5.330	5.329	JD	8,143	266,500	05/09/2018	06/20/2038
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE	970,000	108.4728	1,052,186	970,000	970,073	0	(5)	0	0	4.940	4.969	FMAN	4,792	47,918	11/14/2018	11/25/2048
87342R-AG-9	BELL 2021-1 A21 - RMBS			4	2.B FE	10,000,000	98.0262	9,802,620	10,000,000	10,000,000	0	0	0	0	1.946	4.970	FMAN	19,460	51,893	08/11/2021	08/25/2051
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.B FE	2,023,097	97.4992	2,043,237	2,095,646	2,025,401	0	1,430	0	0	3.967	4.176	MON	3,695	84,503	06/17/2020	12/15/2044
88315L-AE-8	TMCL 2020-1 A - ABS		C	2	1.F FE	1,293,755	100.2567	1,297,297	1,293,975	1,293,764	0	7	0	0	2.730	2.731	MON	1,079	35,906	08/04/2020	08/21/2045
886065-AA-9	TBOLT 2018 A - ABS		C	4	2.C FE	2,570,351	98.1534	2,522,940	2,570,407	2,570,359	0	2	0	0	4.147	4.147	MON	4,738	106,595	07/19/2018	09/15/2038
88606W-AA-0	TBOLT 2017 A - ABS		C	4	1.G FE	1,102,615	97.9279	1,079,814	1,102,661	1,102,636	0	(284)	0	0	4.212	4.251	MON	2,064	46,444	04/25/2017	05/17/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89613F-AA-6	TAH 2017-SFR2 A - RMBS			4	1.A FE	385,125	100.5436	389,170	387,066	386,184	0	336	0	0	2.928	3.023	MON	944	11,640	12/11/2017	01/18/2036
89655Y-AA-4	TRL 2009-1 A - RMBS			2	2.C FE	2,601,846	107.0999	2,744,326	2,562,399	2,584,017	0	(6,171)	0	0	6.657	6.347	MON	7,107	173,423	08/24/2018	11/16/2039
89656G-AA-2	TRL 211 A - RMBS			4	1.F FE	167,381	99.4453	166,465	167,393	167,381	0	0	0	0	2.260	2.260	MON	126	1,776	06/22/2021	07/19/2051
90185R-AB-4	MTA 2006 A2 - RMBS			4	2.C FE	15,099,970	132.3198	19,980,249	15,099,971	15,408,926	0	146,860	0	0	6.600	5.759	MS	88,922	963,239	09/15/2021	03/15/2047
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	129,567	99.7489	129,245	129,570	129,560	0	(7)	0	0	2.250	2.241	MON	24	2,454	01/15/2021	02/28/2051
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR			1	1.F FE	1,717,358	104.1915	1,789,341	1,717,358	1,717,358	0	0	0	0	3.500	3.499	MS	20,036	60,108	01/31/2018	09/01/2031
91829Q-AA-5	VSTNA 2016-A A - ABS			4	1.F FE	56,366	99.8903	56,310	56,372	56,353	0	(12)	0	0	2.540	2.489	MON	119	1,432	09/14/2016	07/20/2033
92332L-AE-9	VENTR 36 C - CDO		C	4	1.F FE	1,000,000	99.9491	999,491	1,000,000	1,000,000	0	0	0	0	3.031	3.107	JAJO	6,147	31,340	03/26/2019	04/20/2032
92558F-AE-9	VIBR VIII B1 - CDO		C	4	1.F FE	500,000	98.2594	491,297	500,000	500,000	0	0	0	0	1.931	2.000	JAJO	1,958	10,094	01/19/2018	01/20/2031
92558F-AG-4	VIBR VIII C - CDO		C	4	2.C FE	1,000,000	95.3549	953,549	1,000,000	1,000,000	0	0	0	0	2.982	3.057	JAJO	6,046	30,833	01/19/2018	01/20/2031
94353W-AA-3	WAAV 171 A - ABS			4	2.B FE	13,541,109	97.2543	13,169,354	13,541,152	13,541,012	0	4	0	0	3.844	3.844	MON	23,134	520,522	11/08/2017	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	1,770,267	97.5257	1,726,542	1,770,345	1,770,285	0	14	0	0	3.597	3.625	MON	2,830	63,679	09/30/2019	09/15/2044
94949L-AN-0	WELF 2016-2 A2R - CDO		C	2	1.B FE	1,000,000	100.0102	1,000,102	1,000,000	997,651	0	3,490	0	0	1.712	1.786	JAJO	3,471	17,956	10/26/2018	10/20/2028
94950Q-AC-9	WELF 2019-1 SUB - CDO			4	5.B GI	807,222	68.8000	888,667	1,291,667	794,690	0	(2,879)	0	0	0.000	12.340	JAJO	0	0	11/01/2021	07/20/2032
94978#-JE-8	ZC AVIATION (AMERICAN AIRLINES) - ABS				3.A PL	785,260	100.1457	786,405	785,260	785,261	0	0	0	0	3.620	3.647	MON	1,263	28,594	10/15/2014	09/15/2024
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	914,813	103.8192	996,664	960,000	927,741	0	4,216	0	0	3.884	4.553	MJSD	1,657	37,286	10/15/2018	03/16/2048
97063Q-AA-0	WESTF 2017-A A - ABS			4	2.B FE	6,091,233	96.9214	5,908,741	6,096,423	6,092,107	0	335	0	0	4.690	4.755	MON	12,708	285,922	07/28/2017	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS			4	2.A FE	6,902,113	97.9916	6,763,824	6,902,456	6,902,201	0	48	0	0	4.750	4.798	MON	14,572	328,184	08/22/2018	09/15/2043
97064E-AC-2	WESTF 2018-A B - ABS			4	3.A FE	1,041,247	87.1569	907,532	1,041,262	1,041,252	0	2	0	0	5.438	5.500	MON	2,517	56,624	08/22/2018	09/15/2043
97988M-AE-3	WDMNT 218 C - CDO			4	1.F FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	2.970	3.005	JAJO	12,373	0	12/10/2021	01/18/2034
98878F-AL-3	ZCCP 2021-1 B1F - CDO		C	4	1.C FE	4,000,000	97.5927	3,903,708	4,000,000	4,000,000	0	0	0	0	3.206	3.170	JAJO	77,656	0	05/28/2021	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	9,226,875	101.5084	9,366,053	9,226,875	9,226,875	0	0	0	0	3.238	3.238	JAJO	50,624	115,357	05/27/2021	07/31/2051
98944P-AB-3	ZCAP 2018-1 A - ABS			4	2.C FE	4,517,652	95.5884	4,383,289	4,585,588	4,533,875	0	2,011	0	0	4.605	4.702	MON	9,385	213,625	10/18/2018	10/15/2038
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A			4	3.C FE	1,743,832	94.0000	1,651,487	1,756,901	1,744,873	0	529	0	0	4.000	4.059	N/A	3,123	70,276	11/28/2017	11/15/2037
G6393Y-AA-8	NCCE 1 SUB - CDO		B	4	6. Z	11,920,775	100.0000	11,967,094	11,967,094	11,967,094	0	0	0	46,319	0.000	15.301	MJSD	0	0	12/22/2021	12/15/2034
G7256K-AB-0	PROP 2017-1 A - ABS			4	2.B FE	5,362,321	72.0000	3,863,176	5,365,522	5,363,497	0	(2,393)	0	0	5.300	5.371	MON	36,400	262,201	02/17/2017	03/15/2042
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						764,186,695	XXX	757,338,907	807,809,730	763,589,494	(267,137)	716,815	0	46,319	XXX	XXX	XXX	3,901,449	26,286,335	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,870,870,079	XXX	6,438,447,840	5,860,939,096	5,855,597,799	(645,641)	(2,898,531)	7,180,939	46,319	XXX	XXX	XXX	52,308,075	241,272,695	XXX	XXX
00131L-AK-1	AIA GROUP LTD		C	1,2	1.F FE	851,597	102.2143	868,821	850,000	851,526	0	(52)	0	0	3.200	3.187	MS	7,933	27,200	09/10/2020	09/16/2040
018820-AA-8	ALLIANZ SE		C	2	2.A FE	200,030	100.1250	200,250	200,000	200,012	0	(11)	0	0	3.500	3.498	APR	4,686	3,169	11/10/2020	12/29/2049
055650-DV-7	BP CAPITAL MARKETS PLC		C	2	2.A FE	4,500,000	107.2500	4,826,250	4,500,000	4,500,000	0	0	0	0	4.875	4.875	JD	5,484	219,375	06/17/2020	12/29/2049
064058-AF-7	BANK OF NEW YORK MELLON CORP			2,5	2.A FE	3,012,500	104.5000	3,135,000	3,000,000	3,002,819	0	(4,995)	0	0	4.625	4.447	MS	38,927	138,750	10/05/2017	12/29/2049
161480-AB-4	JPMORGAN CHASE & CO			2	2.A FE	1,351,683	97.5035	1,462,552	1,500,000	1,453,116	0	9,215	0	0	0.632	1.277	FMAN	1,605	10,341	11/28/2007	02/01/2027
230000-AB-7	CULLEN/FROST CAPITAL TRUST II			2	2.C FE	2,095,680	95.8974	1,917,948	2,000,000	2,000,000	0	0	0	0	1.721	1.746	MJSD	2,964	34,825	09/24/2004	03/01/2034
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2.C FE	3,006,310	138.0226	4,140,677	3,000,000	3,003,963	0	(189)	0	0	6.345	6.329	FA	71,910	190,350	02/12/2004	02/15/2034
40428N-AC-3	HSB GROUP INC				1.G	12,456,713	91.0462	11,380,781	12,500,000	12,484,525	0	2,795	0	0	1.034	1.071	JAJO	27,997	140,271	09/01/2009	07/15/2027
40420I-AB-3	HSBC BANK USA NA				1.F FE	3,405,433	127.2283	3,793,949	2,982,000	3,337,539	0	(18,689)	0	0	5.625	4.446	FA	63,368	167,738	06/04/2019	08/15/2035
48124B-AC-9	JPMORGAN CHASE & CO			2,5	2.B FE	5,000,000	102.4470	5,122,350	5,000,000	5,000,000	0	0	0	0	5.150	5.150	MN	42,917	257,500	04/16/2013	12/29/2049
48128B-AD-3	JPMORGAN CHASE & CO			2,5	2.B FE	1,700,000	99.6380	1,693,846	1,700,000	1,700,000	0	0	0	0	4.625	4.625	MN	13,104	78,625	10/13/2017	12/29/2049
55261F-AH-7	M&T BANK CORP			2,5	2.C FE	3,330,000	107.1251	3,561,910	3,325,000	3,328,839	0	(613)	0	0	5.125	5.097	MN	28,401	170,406	03/06/2017	12/29/2049
55261F-AL-8	MTBX 5.000 Perp '24 FRN			2,5	2.C FE	1,750,000	103.0000	1,802,500	1,750,000	1,750,000	0	0	0	0	5.000	5.000	FA	36,215	87,500	07/23/2019	12/29/2049
556079-AC-5	MACQUARIE BANK LTD		C		2.B FE	514,069	104.4365	522,182	500,000	512,168	0	(1,222)	0	0	3.624	3.291	JD	1,409	18,120	06/04/2020	06/03/2030
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2.B FE	5,875,000	106.5845	6,261,841	5,875,000	5,875,000	0	0	0	0	4.800	4.800	JD	23,500	282,000	10/30/2017	12/01/2077
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	2,000,000	107.6250	2,152,500	2,000,000	2,000,000	0	0	0	0	5.100	5.099	AO	21,250	102,000	10/09/2014	10/16/2044
654579-AF-8	NIPPON LIFE INSURANCE CO		C	2	1.G FE	16,000,000	107.0000	17,120,000	16,000,000	16,000,000	0	0	0	0	4.000	3.999	MS	181,333	640,000	09/12/2017	09/19/2047
665859-AQ-7	NORTHERN TRUST CORP			2,5	2.A FE	750,000	107.6411	807,308	750,000	750,000	0	0	0	0	4.600	4.600	AO	8,625	34,500	08/01/2016	12/29/2049
744320-AW-2	PRUDENTIAL FINANCIAL INC			2,5	2.B FE	20,200,000	104.2912	21,066,830	20,200,000	20,200,000	0	0	0	0	4.500	4.500	MS	267,650	909,000	09/12/2017	09/15/2047
808513-AR-6	CHARLES SCHWAB CORP			5	2.B FE	3,000,000	103.7025	3,111,075	3,000,000	3,111,075	111,075	0	0	0	5.000	5.000	JD	12,500	150,000	10/25/2017	12/31/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.B FE	161,250	109.0000	163,500	150,000	158,069	0	(2,190)	0	0	5.375	3.692	MJSD	672	8,063	07/09/2020	12/29/2049
857477-BA-0	STATE STREET CORP			2,5	2.A FE	3,500,000	103.0594	3,607,080	3,500,000	3,500,000	0	0	0	0	5.625	5.624	JD	8,750	196,875	09/20/2018	12/29/2049
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		C	2,5	1.G FE	16,247,500	107.0000	17,387,500	16,250,000	16,253,681	0	(561)	0	0	4.000	3.995	MS	193,194	650,000	09/13/2017	09/14/2077

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1.F FE	2,185,000	111.8750	2,405,313	2,150,000	2,177,063	0	(2,988)	0	0	5.000	4.791	AO	26,576	107,500	04/04/2019	04/02/2049
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2.C FE	5,000,000	103.3750	5,168,750	5,000,000	5,000,000	0	0	0	0	5.300	5.300	MS	78,028	265,000	02/27/2017	03/15/2077
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2.B FE	2,750,000	104.2500	2,866,875	2,750,000	2,750,000	0	0	0	0	4.800	4.800	MS	44,000	132,000	07/22/2019	12/29/2049
949746-RG-8	WELLS FARGO & CO			2,5	2.B FE	4,605,000	105.5140	4,537,102	4,300,000	4,605,000	0	0	0	0	5.900	5.487	JD	0	253,700	08/16/2017	
949746-RN-3	WELLS FARGO & CO			2,5	2.B FE	2,183,250	109.2500	2,239,625	2,050,000	2,134,352	0	(24,416)	0	0	5.875	5.643	JD	0	120,438	02/08/2017	12/29/2049
949746-TG-6	WELLS FARGO & CO			2	2.B FE	8,376,750	96.9500	8,240,748	8,500,000	8,472,422	0	5,194	0	0	0.624	0.698	JAJO	11,487	60,050	03/06/1997	01/15/2027
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						136,007,764	XXX	141,565,063	135,282,000	136,111,168	111,075	(38,722)	0	0	XXX	XXX	XXX	1,224,488	5,455,296	XXX	XXX
4899999. Total - Hybrid Securities						136,007,764	XXX	141,565,063	135,282,000	136,111,168	111,075	(38,722)	0	0	XXX	XXX	XXX	1,224,488	5,455,296	XXX	XXX
71902E-20-8	NASSAU COMPANIES OF NEW YORK			2	3.B FE	34,441,132	18.4820	36,429,981	49,277,650	35,600,218	0	242,001	0	0	7.450	12.283	JAJO	775,028	1,748,994	11/12/2021	01/15/2032
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						34,441,132	XXX	36,429,981	49,277,650	35,600,218	0	242,001	0	0	XXX	XXX	XXX	775,028	1,748,994	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						34,441,132	XXX	36,429,981	49,277,650	35,600,218	0	242,001	0	0	XXX	XXX	XXX	775,028	1,748,994	XXX	XXX
BL2912-99-8	Hornbeck Offshore Services, Inc. Second				6.	5,680,816	7.0000	456,663	6,523,750	456,663	(48,928)	0	0	0	9.500	0.000	N/A	0	0	02/07/2019	02/07/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						5,680,816	XXX	456,663	6,523,750	456,663	(48,928)	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						5,680,816	XXX	456,663	6,523,750	456,663	(48,928)	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						5,651,243,756	XXX	6,268,303,384	5,639,778,672	5,638,750,150	(238,430)	(2,714,603)	7,180,939	0	XXX	XXX	XXX	55,833,537	226,124,540	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						239,261,313	XXX	239,230,598	197,358,477	234,680,044	(28,999)	(6,131,151)	0	0	XXX	XXX	XXX	1,247,885	14,112,052	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						519,217,162	XXX	537,497,183	519,211,289	518,230,964	0	(52,932)	0	0	XXX	XXX	XXX	1,733,406	21,162,753	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						769,337,292	XXX	762,600,780	812,342,659	768,740,860	(267,137)	725,218	0	46,319	XXX	XXX	XXX	3,933,781	26,497,862	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						5,680,816	XXX	456,663	6,523,750	456,663	(48,928)	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						7,184,740,338	XXX	7,808,088,608	7,175,214,846	7,160,858,680	(583,494)	(8,173,469)	7,180,939	46,319	XXX	XXX	XXX	62,748,608	287,897,207	XXX	XXX

1.

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

1A	1A ...$ 1,031,771,799	1B ...$ 257,245,876	1C ...$ 318,978,157	1D ...$ 587,813,915	1E ...$ 388,620,779	1F ...$ 793,749,082	1G ...$ 802,733,909		
1B	2A ...$ 1,023,298,682	2B ...$ 1,205,419,031	2C ...$ 488,058,140						
1C	3A ...$ 26,501,682	3B ...$ 112,007,763	3C ...$ 32,621,101						
1D	4A ...$ 8,959,565	4B ...$ 421,086	4C ...$ 9,616,595						
1E	5A ...$ 334,284	5B ...$ 25,780,155	5C ...$ 2,395,198						
1F	6 ...$ 44,531,881								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
064058-AH-3	BANK OF NEW YORK MELLON CORP			250,000.000	1,000.00	0.000	266,688	106.675	266,688	250,000	0	11,750	0	16,688	0	0	16,688	0	2.A FE	05/12/2020
24666*-11-3	DELFIGO CORPORATION 8.00 PREF			750,000.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	112,500	(112,500)	0	6. *	05/23/2013
29452E-AA-9	EQUITABLE HOLDINGS INC			500,000.000	1,000.00	104.750	523,750	104.750	523,750	500,000	0	24,750	0	23,750	0	0	23,750	0	3.A FE	08/06/2020
316773-60-5	FIFTH THIRD BANCORP			80,000.000	25.00	28.000	2,240,000	28.000	2,240,000	2,000,000	0	132,499	0	240,000	0	0	240,000	0	3.A FE	12/04/2013
33616C-76-1	FIRST REPUBLIC BANK			20,000.000	25.00	0.000	506,200	25.310	506,200	500,000	0	20,625	0	6,200	0	0	6,200	0	2.C FE	09/09/2020
38217#-12-3	GOOD2GO SENIOR PREFERRED			6,583.330	1,000.00	1,000.000	6,583,330	1,000.000	6,583,330	6,583,330	0	0	0	0	0	0	0	0	5.B GI	01/31/2019
55369#-12-1	MRGB HOLD CO. (RG BARRY)			20.000	0.00	1,501.173	30,023	1,501.173	30,023	20,000	0	0	0	14,434	0	0	14,434	0	5.B GI	08/27/2014
570535-AW-4	MARKEL CORP			1,000,000.000	1,000.00	109.625	1,096,250	109.625	1,096,250	1,000,000	0	60,000	0	96,250	0	0	96,250	0	3.A FE	05/21/2020
59156R-87-6	METLIFE INC			180,000.000	25.00	0.000	4,777,110	26.540	4,777,110	4,500,000	0	253,125	0	277,110	0	0	277,110	0	2.B FE	05/30/2018
61763E-20-7	MORGAN STANLEY			120,000.000	25.00	0.000	3,333,600	27.780	3,333,600	3,000,000	51,563	206,251	0	333,600	0	0	333,600	0	2.C FE	12/06/2013
665859-85-6	NORTHERN TRUST CORP			120,000.000	25.00	0.000	3,247,896	27.066	3,247,896	3,000,000	35,250	141,000	0	247,896	0	0	247,896	0	2.A FE	10/29/2019
66986#-12-1	NOVALINK, INC. SERIES A PREFERRED STOCK			40.000	0.00	1,000.000	40,000	1,000.000	40,000	0	0	0	0	40,000	0	0	40,000	0	5.B GI	04/13/2015
69370W-3#-1	PTI ENTERPRISES INC.SERIES B-1			2,680.250	0.00	884.895	2,371,739	884.895	2,371,739	1,796,669	0	0	0	575,070	0	0	575,070	0	4.B Z	09/30/2020
69370W-4#-0	PTI ENTERPRISES INC.SERIES B-2			2,679.280	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	4.B Z	09/30/2020
69370W-5#-9	PTI ENTERPRISES INC.SERIES C			45.260	0.00	1,012.673	45,834	1,012.673	45,834	45,263	0	0	0	576	0	0	576	0	5.B GI	07/31/2020
74460W-55-2	PUBLIC STORAGE			10,000.000	25.00	0.000	266,900	26.690	266,900	250,000	0	11,563	0	16,900	0	0	16,900	0	1.G FE	06/08/2020
74460W-57-8	PUBLIC STORAGE			50,000.000	25.00	0.000	1,317,000	26.340	1,317,000	1,250,000	0	59,375	0	67,000	0	0	67,000	0	2.A FE	12/11/2019
74460W-59-4	PUBLIC STORAGE			10,000.000	25.00	0.000	263,600	26.360	263,600	250,000	0	11,750	0	13,600	0	0	13,600	0	2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			122,000.000	25.00	0.000	3,245,200	26.600	3,245,200	3,050,000	0	148,688	0	195,200	0	0	195,200	0	2.A FE	09/05/2019
89237@-12-2	TRACE GENOMICS, INC.			361,678.000	0.00	1.330	480,967	1.330	480,967	480,968	0	0	0	0	0	0	0	0	5.B GI	09/30/2018
92533@-12-7	VERTRAX, INC. SERIES C PREFERRED STOCK			2,345,201.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	984,984	(984,984)	0	5.B Z	09/30/2019
92533@-13-5	VERTRAX, INC. 6.00 SERIES C-1 PREFERRED			216,406.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	154,458	(154,458)	0	5.B GI	10/17/2017
92870#-12-6	VOLOAGRI GROUP, INC.			1,573,916.000	10.00	1.928	3,034,982	1.928	3,034,982	3,034,982	0	0	0	0	0	0	0	0	3.B Z	06/30/2016
94988U-15-1	WELLS FARGO & CO			10,000.000	25.00	0.000	260,100	26.010	260,100	250,000	0	11,875	0	10,100	0	0	10,100	0	2.B FE	01/15/2020
94988U-65-6	WELLS FARGO & CO			140,000.000	25.00	0.000	3,579,800	25.570	3,579,800	3,500,000	0	196,874	0	79,800	0	0	79,800	0	2.B FE	04/17/2017
DUMMY9-94-5	NATIONAL TECHNICAL SYSTEMS (AEPIV) 18.00			46.840	10,000.00	21,659.522	1,014,532	21,659.522	1,014,532	468,400	0	0	0	546,132	0	0	546,132	0	5.B GI	12/01/2016
DUMMY9-95-2	NATIONAL TECHNICAL SYSTEMS (AOEPIV) 18.0			0.530	10,000.00	21,659.522	11,480	21,659.522	11,480	5,300	0	0	0	6,180	0	0	6,180	0	5.B GI	12/01/2016
G7446#-10-6	FADATA AD PREFERRED 13.00 PREF			1,042,711.290	1.00	1.000	1,185,354	1.000	1,185,354	1,199,918	0	91,685	0	8,043	0	0	8,043	(92,912)	5.B GI	07/14/2021
PRV001-95-8	THERMAL SOLUTIONS HOLDING INC PREFERRED			4,743.460	25.00	0.000	0	0.000	0	0	0	0	0	0	0	569,215	(569,215)	0	4.B Z	09/30/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				39,722,334	XXX	39,722,334	36,934,831	86,813	1,381,810	0	2,814,528	0	1,821,158	993,370	(92,912)	XXX	XXX			
00775V-10-4	AEGON FUNDING COMPANY LLC			270,000.000	25.00	0.000	6,750,000	26.810	7,238,700	6,750,000	0	344,250	0	0	0	0	0	0	2.B FE	10/15/2019
025932-88-0	AMERICAN FINANCIAL GROUP INC			50,000.000	25.00	0.000	1,250,000	27.026	1,351,315	1,250,000	0	64,063	0	0	0	0	0	0	2.C FE	11/21/2019
10537L-3*-3	BRANDYWINEGLOBAL - GLOBAL INCOME OPPORTU			100,000.000	0.00	0.000	1,000,000	10.508	1,050,800	1,000,000	0	35,500	0	0	0	0	0	0	1.F FE	12/17/2019
10537L-4*-2	BRANDYWINEGLOBAL - GLOBAL INCOME OPPORTU			400,000.000	0.00	0.000	4,000,000	10.744	4,297,600	4,000,000	0	148,400	0	0	0	0	0	0	1.F FE	12/17/2019
PRV001-48-7	AFFINITIV INC. CLASS D UNITS			71,860.630	0.00	24.211	1,338,428	24.211	1,739,847	1,338,428	0	0	0	0	0	0	0	0	5.B GI	08/26/2019
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				14,338,428	XXX	15,678,262	14,338,428	0	592,213	0	0	0	0	0	0	0	XXX	XXX		
8999999 - Total Preferred Stocks				54,060,762	XXX	55,400,597	51,273,259	86,813	1,974,023	0	2,814,528	0	1,821,158	993,370	(92,912)	XXX	XXX			

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 5,000,000	1G ...$ 266,900			
1B	2A ...$ 8,340,384	2B ...$ 15,367,010	2C ...$ 5,089,800							
1C	3A ...$ 3,860,000	3B ...$ 3,034,982	3C ...$ 0							
1D	4A ...$ 0	4B ...$ 2,371,739	4C ...$ 0							
1E	5A ...$ 0	5B ...$ 10,729,947	5C ...$ 0							
1F	6 ...$ 0									

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
977428-10-7	WiTricity Holdings, Inc Common Stock			209,380.000	46,054	0.220	46,054	46,054	0	0	0	0	0	0	0	09/30/2021	
070128-11-7	BASIN RENTALS			2.090	0	0.000	0	0	0	0	0	0	0	0	0	10/07/2014	
30648#-11-9	FALLBROOK TECHNOLOGIES, INC. WARRANT			879,218.780	0	0.000	0	0	0	0	0	3,106	3,106	0	0	01/29/2019	
38217#-11-5	GOOD2GO COMMON WARRANT			2,083.340	1,666,665	799.997	1,666,665	1,916,665	0	0	0	(250,007)	0	(250,007)	0	01/31/2019	
745848-10-1	PULMONX ORD			2.600	83	32.070	83	0	0	0	0	(96)	0	(96)	0	12/31/2015	
88352*-10-9	RESCO PRODUCTS, INC.			398.620	0	0.000	0	0	0	0	0	0	0	0	0	10/14/2011	
88352*-AB-5	RESCO PRODUCTS, INC. SUB NOTE WARRANT			229,592.930	0	0.000	0	0	0	0	0	0	0	0	0	04/26/2017	
91826*-11-9	VK ACQUISITION, LLC (KCOF)			7,997.000	57,978	7.250	57,978	0	0	0	0	137,788	79,970	57,818	0	06/04/2015	
92709#-12-5	VILLAGE PRODUCTS - WARRANTS			191.000	0	0.000	0	0	0	0	0	0	0	0	0	04/30/2003	
G7446#-11-4	FADATA AD WARRANT			175,028.760	0	0.000	0	(149)	0	0	0	1,152	1,093	60	(60)	04/15/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,770,781	XXX	1,770,781	1,962,570	0	0	0	(108,057)	84,169	(192,226)	(60)	XXX	XXX
000000-00-0	NATIONAL TECHNICAL SYSTEMS, INC.			5,567.080	7,249,705	1,302.245	7,249,705	5,567,365	0	0	0	(417,424)	0	(417,424)	0	03/07/2014	
12481*-10-3	CBE ENTERPRISES, INC.			26,807.100	4,889,826	182.408	4,889,826	2,752,017	0	0	0	824,986	0	824,986	0	03/10/2016	
12710#-10-2	INTEGRATED PRESCRIPTION MANAGEMENT FUNDI			3.420	26,148	7,645.667	26,148	37,968	0	0	0	(895)	0	(895)	0	07/30/2018	
24666*-10-5	DELFIGO CORPORATION			268,070.000	0	0.000	0	0	0	0	0	0	0	0	0	11/18/2015	
36195*-10-9	GCR HOLDINGS, INC. (COMMON STOCK)			652,174.000	0	0.000	0	0	0	0	0	0	0	0	0	12/21/2017	
45247#-11-2	IMAGINETICS, INC.			16,661.000	6,530	0.392	6,530	0	0	0	0	(526,376)	0	(526,376)	0	12/17/2012	
45386#-10-7	INDEPENDENT INSURANCE INVESTMENTS, INC.			1,176.880	0	0.000	0	0	0	0	0	0	0	0	0	04/01/2013	
45386#-11-5	INDEPENDENT INSURANCE INVESTMENTS, INC.			1,196.120	0	0.000	0	0	0	0	0	0	0	0	0	04/01/2013	
55384*-10-0	MOMENTUM GROUP, INC. COMMON STOCK			750.000	306,055	408.074	306,055	306,053	0	0	0	44,548	443,948	(399,400)	0	04/01/2016	
59047#-10-9	MES PARTNERS, INC.			1,700,000.000	0	0.000	0	0	0	0	0	0	0	0	0	09/30/2014	
59112*-10-1	METALS TECHNOLOGY CORPORATION			10,000.000	0	0.000	0	0	0	0	0	124,737	1,000,000	(875,263)	0	03/04/2015	
64940*-10-9	NEW YORK BUSINESS DEV CORP			3,952.000	352,321	89.150	352,321	36,037	0	0	0	0	0	0	0	09/29/1989	
652CVR-99-4	NEWSTAR FINANCIAL INC			63,811.000	6	0.001	6	0	0	0	0	37,103	37,103	0	0	12/26/2017	
66986#-11-3	NOVALINK, INC. WARRANT			1,518.500	0	0.000	0	0	0	0	0	0	0	0	0	04/13/2015	
69370#-2#-2	PTI ENTERPRISES INC.			17,394.510	0	0.000	0	0	0	0	0	0	0	0	0	09/30/2020	
69402#-10-7	PH BEAUTY LABS			72.590	272,979	3,760.552	272,979	159,954	0	0	0	0	0	0	0	10/02/2018	
72141*-10-9	PARTNERS IN LEADERSHIP, INC.			4,000,000.000	1,771,242	0.443	1,771,242	1,404,400	0	0	0	366,907	0	366,907	0	09/15/2015	
77560#-11-4	ROLLAND-FOX HOLDINGS, LLC WARRANT			39,359.340	298,658	7.588	298,658	0	0	0	0	113,421	0	113,421	0	05/02/2019	
77560*-11-8	ROLLAND-FOX HOLDINGS II LLC WARRANT			397.580	3,017	7.588	3,017	0	0	0	0	1,146	0	1,146	0	05/02/2019	
87226#-10-1	TCE HOLDING COMPANY			6,955,907.000	0	0.000	0	0	0	0	0	0	0	0	0	07/01/2014	
88352*-11-7	RESCO PRODUCTS, INC. COMMON STOCK WARRAN			202.000	0	0.000	0	0	0	0	0	0	0	0	0	04/26/2017	
90360#-10-1	US GENOMICS, INC.			4,623,994.000	0	0.000	0	0	0	0	0	0	0	0	0	12/17/2009	
92533#-10-1	VERTRAX, INC. COMMON STOCK			23,043.000	0	0.000	0	100	0	0	0	0	0	0	0	03/07/2013	
ABB994-90-1	FEDERAL HOME LOAN BANK CAPITAL STOCK	RF		21,419.000	2,141,900	100.000	2,141,900	2,141,900	0	39,909	0	0	0	0	0	04/02/2020	
C7958#-10-2	ROYAL CAMP SERVICES LTD.		C	5,000,000.000	5,350,001	1.070	5,350,001	4,778,760	0	984,780	0	(4,800,000)	0	(4,800,000)	0	11/22/2011	
DUMMY2-11-4	TCE HOLDING COMPANY			444,989.000	0	0.000	0	0	0	0	0	0	0	0	0	04/01/2016	
G3242#-10-1	EXECUTIVE WEALTH MANAGEMENT			4,701,679.840	9,000,426	1.914	9,000,426	4,200,006	0	0	0	(591,001)	0	(591,001)	0	03/01/2010	
G7446#-12-2	FADATA AD ORDINARY			25,855.130	0	0.000	0	(4,651)	0	0	0	35,926	34,067	1,859	(1,859)	07/21/2017	
PRV001-96-6	THERMAL SOLUTIONS HOLDING INC EQUITY WAR			995.560	0	0.000	0	0	0	0	0	0	0	0	0	09/30/2020	
PRV001-97-4	THERMAL SOLUTIONS HOLDING INC NOTE WARRA			2,010,676.600	0	0.000	0	0	0	0	0	0	0	0	0	09/30/2020	
PRV001-98-2	BLACK DIAMOND OFFSHORE RENTALS COMMON UN			426.110	22,413	52.598	22,413	22,413	0	0	0	115,009	115,009	0	0	06/03/2020	
PRV002-39-4	Alpha Media Holdings Inc			436.000	30,084	69.000	30,084	30,084	0	0	0	0	0	0	0	07/15/2021	
PRV002-40-2	Alpha Media Holdings Inc			10,397.000	717,393	69.000	717,393	717,393	0	0	0	0	0	0	0	07/15/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					32,438,703	XXX	32,438,703	22,149,798	0	1,030,946	0	(4,671,916)	1,630,127	(6,302,042)	(1,859)	XXX	XXX
9799999 - Total Common Stocks					34,209,484	XXX	34,209,484	24,112,368	0	1,030,946	0	(4,779,972)	1,714,296	(6,494,268)	(1,919)	XXX	XXX
9899999 - Total Preferred and Common Stocks					88,270,246	XXX	89,610,080	75,385,627	86,813	3,004,969	0	(1,965,444)	3,535,454	(5,500,898)	(94,831)	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS		12/01/2021	Direct		38,673	38,673	0
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		11/01/2021	Direct		161,900	161,900	0
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		12/01/2021	Direct		57,440	57,440	0
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		12/01/2021	Direct		63,951	63,951	0
38380Q-B5-0	GNR 2021-H03 IT - CMO/RMBS		08/01/2021	PERSHING LLC		3,653,506	0	23,577
38380Q-KR-2	GNR 2020-H16 IK - CMO/RMBS		04/20/2021	CANTOR FITZGERALD & CO. INC.		4,909,577	0	46,402
912803-FK-4	UNITED STATES TREASURY		08/30/2021	Unknown		902,488	1,550,000	0
912828-R6-9	UNITED STATES TREASURY		02/01/2021	JP MORGAN		1,655,688	1,600,000	4,571
912828-Z9-4	UNITED STATES TREASURY		04/02/2021	BARCLAY INVESTMENTS, INC.		1,590,578	1,600,000	3,000
912828-ZQ-6	UNITED STATES TREASURY		01/06/2021	GOLDMAN, SACHS & CO.		1,260,086	1,300,000	1,190
91282C-BL-4	UNITED STATES TREASURY		08/04/2021	Various		4,880,352	5,000,000	17,814
91282C-CB-5	UNITED STATES TREASURY		07/01/2021	NOMURA SECURITIES/FIXED INCOME		1,320,008	1,300,000	2,755
91282C-CS-8	UNITED STATES TREASURY		10/28/2021	Various		2,209,043	2,250,000	3,558
91282C-DJ-7	UNITED STATES TREASURY		12/06/2021	BARCLAYS CAPITAL INC FIXED INC		999,297	1,000,000	836
91282C-DK-4	UNITED STATES TREASURY		12/10/2021	Various		133,788,789	134,000,000	18,029
0599999. Subtotal - Bonds - U.S. Governments						157,491,374	149,921,964	121,731
168863-DS-4	GOVERNMENT OF CHILE	C	05/04/2021	GOLDMAN		2,426,500	2,500,000	0
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)	C	10/06/2021	HSBC SECURITIES INC.		7,686,061	7,925,000	0
455780-BM-7	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	02/17/2021	Wells Fargo		5,900,000	5,000,000	79,653
455780-CW-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	07/21/2021	Bank of America Securities		3,961,240	4,000,000	66,422
698299-BM-5	PANAMA, REPUBLIC OF (GOVERNMENT)	C	02/17/2021	CITIGROUP GLOBAL MARKETS INC.		3,516,000	3,000,000	51,750
715638-DS-8	PERU, REPUBLIC OF (GOVERNMENT)	C	03/03/2021	Bank of America		231,158	240,000	0
715638-DT-6	PERU, REPUBLIC OF (GOVERNMENT)	C	03/03/2021	Bank of America		1,980,485	2,050,000	0
718286-CP-0	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	06/28/2021	Unknown		6,246,387	6,300,000	0
74730D-AE-3	QATAR PETROLEUM	C	06/30/2021	Unknown		7,696,495	7,725,000	0
1099999. Subtotal - Bonds - All Other Governments						39,644,326	38,740,000	197,825
3133AM-EP-7	FH QC2842 - RMBS		06/14/2021	WELLS FARGO SECURITIES		544,154	525,000	547
3133KL-XT-9	FH RA5190 - RMBS		11/08/2021	WELLS FARGO SECURITIES		440,599	426,408	267
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS		12/01/2021	Direct		407,845	407,845	0
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		05/01/2021	Direct		45,455	45,455	0
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS		06/01/2021	Direct		39,382	39,382	0
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS		03/01/2021	Direct		93,831	93,831	0
3136B0-FT-8	FNR 2017-100 ZE - CMO/RMBS		06/01/2021	Direct		78,535	78,535	0
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		05/01/2021	Direct		15,386	15,386	0
3136BA-B4-5	FNR 2020-49 CZ - CMO/RMBS		12/01/2021	Direct		15,290	15,290	0
3137BG-LN-7	FHR 4438 ZP - CMO/RMBS		12/01/2021	Direct		109,025	109,025	0
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS		12/01/2021	Direct		182,859	182,859	0
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS		12/01/2021	Direct		89,303	89,303	0
3137BW-US-1	FHR 4663 TZ - CMO/RMBS		12/01/2021	Direct		109,478	109,478	0
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		12/01/2021	Direct		105,277	105,277	0
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		12/01/2021	Direct		90,071	90,071	0
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS		12/01/2021	Direct		51,516	51,516	0
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		12/01/2021	Direct		28,285	28,285	0
3137FG-3P-8	FHR 4801 ZN - CMO/RMBS		12/01/2021	Direct		22,584	22,584	0
3137FU-B6-0	FHR 4994 AZ - CMO/RMBS		12/01/2021	Direct		15,290	15,290	0
3140KU-VQ-2	FN BQ8722 - RMBS		01/11/2021	Wells Fargo		496,258	481,147	348
3140QE-RX-2	FN CA6801 - RMBS		04/08/2021	INTL FCSTONE PARTNERS		516,647	500,536	417
3140QF-S4-2	FN CA7738 - RMBS		02/16/2021	CITIGROUP GLOBAL MARKETS INC.		420,675	399,810	472
3140QH-HG-3	FN CA9230 - RMBS		04/07/2021	CITIGROUP GLOBAL MARKETS INC.		750,870	727,565	404
3140QK-SA-7	FN CB0512 - RMBS		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		979,693	939,049	783
3140QL-NA-0	FN CB1284 - RMBS		11/08/2021	WELLS FARGO SECURITIES		437,797	423,184	264
3140X5-4P-5	FN FM2629 - RMBS		06/14/2021	BANK OF NYC/MIZUHO SEC		544,850	525,671	548
3140XA-FV-9	FN FM6479 - RMBS		03/22/2021	JP MORGAN		544,099	530,000	883
3140XA-LY-6	FN FM6642 - RMBS		04/07/2021	CREDIT SUISSE		752,075	728,733	405
3140XA-MW-9	FN FM6672 - RMBS		04/07/2021	Wells Fargo		751,875	728,512	405
3140XA-QS-4	FN FM6764 - RMBS		05/03/2021	CREDIT SUISSE AG NY BRANCH		150,982	144,024	40
3140XB-ZC-7	FN FM7938 - RMBS		10/18/2021	CITIGROUP GLOBAL MARKETS INC.		311,699	302,436	399
31418D-3H-3	FN MA4399 - RMBS		07/06/2021	WELLS FARGO SECURITIES		98,644	95,000	46
31418D-YY-2	FN MA4326 - RMBS		04/08/2021	Mizuho		515,664	500,000	382
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/30/2021	Unknown		125,000	125,000	0
38122N-B7-6	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/30/2021	Unknown		1,875,000	1,875,000	0
38611T-DL-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		06/17/2021	BARCLAYS CAPITAL INC FIXED INC		3,386,858	3,290,000	23,659
446201-AS-4	HUNTINGTON BEACH CALIF PENSION OBLIG		03/18/2021	Stifel, Nicolaus & Co Inc		1,200,000	1,200,000	0
66285W-E5-1	NORTH TEX TWY AUTH REV		05/06/2021	RBC CAPITAL MARKETS		950,000	950,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
798136-YP-6	SAN JOSE CALIF ARPT REV		03/25/2021	JP MORGAN		210,000	210,000	0
92818N-YK-8	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/17/2021	Unknown		14,873	15,000	225
3199999. Subtotal - Bonds - U.S. Special Revenues						17,517,724	17,141,488	30,493
000000-00-0	ALPHA MEDIA JUNIOR DIP		07/01/2021	PIK BUY		1,850,570	263,804	0
000000-00-0	Alpha Media Second Lien Note		07/15/2021	DIRECT		250,000	250,000	0
000000-00-0	CIFC Palace Royal Warehouse Ltd - Corp		08/20/2021	DIRECT		1,000,000	1,000,000	0
000000-00-0	FALLBROOK TECHNOLOGIES, INC. DELAYED DRA		12/31/2021	PIK BUY		44,418	44,418	0
000000-00-0	FALLBROOK TECHNOLOGIES, INC. 1L 10.00 06		12/31/2021	PIK BUY		45,223	45,223	0
000823-AQ-7	ABPCI 2017-1A CR - CDO	C	02/19/2021	Bank of New York/Natixis, New		3,000,000	3,000,000	0
00140N-AU-4	AIMCO 11R DR - CDO	C	10/14/2021	J.P. MORGAN SEC JPMCHASE/BIDL*BDMBS		3,950,000	3,950,000	0
00141Y-AJ-4	AIGIM 211 E - CDO	C	03/04/2021	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
00774M-AB-1	AERCAP IRELAND CAPITAL DAC	C	01/27/2021	BARCLAY INVESTMENTS, INC.		173,339	160,000	130
00914A-AK-8	AIR LEASE CORP		01/26/2021	GOLDMAN, SACHS & CO.		341,131	330,000	1,833
009280-AU-5	AIRCASTLE LTD		01/21/2021	JP MORGAN		197,086	200,000	0
010392-FJ-2	ALABAMA POWER CO		05/26/2021	JP MORGAN SECS INC., - FIXED INCOME		2,803,650	2,500,000	47,323
02076*-AC-9	ALPHA MEDIA JUNIOR DIP		07/01/2021	PIK BUY		(1,586,766)	0	0
02079K-AF-4	ALPHABET INC		05/12/2021	Bank of America Securities		610,215	750,000	3,801
023135-BT-2	AMAZON.COM INC		05/11/2021	Bank of America Securities		615,223	700,000	7,778
023135-CB-0	AMAZON.COM INC		05/10/2021	JP MORGAN SECS INC., - FIXED INCOME		9,928,400	10,000,000	0
02361D-AX-8	AMEREN ILLINOIS CO		06/22/2021	WELLS FARGO SECURITIES		5,925,189	5,950,000	0
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC		04/01/2021	Wachovia Bank		1,161,200	1,000,000	11,667
03040W-AZ-8	AMERICAN WATER CAPITAL CORP		05/10/2021	JP MORGAN SECS INC., - FIXED INCOME		9,971,300	10,000,000	0
03115A-AA-1	AMFAM HOLDINGS, INC.		03/09/2021	Various		300,551	300,000	0
03115A-AC-7	AMFAM HOLDINGS, INC.		03/09/2021	Various		2,562,653	2,550,000	0
03290A-AA-8	ANCHF 13 A - CDO	C	05/25/2021	Unknown		1,500,000	1,500,000	0
03290A-AB-6	ANCHF 13 B - CDO	C	05/25/2021	Unknown		4,500,000	4,500,000	0
03329T-AG-9	ANCHF 4R AR - CDO		02/01/2021	GREENSLEDGE CAPITAL MARKETS LLC		9,000,000	9,000,000	0
03329T-AJ-3	ANCHF 4R BR - CDO		02/01/2021	GREENSLEDGE CAPITAL MARKETS LLC		3,000,000	3,000,000	0
03768W-AU-9	APID 34R CR - CDO	C	12/14/2021	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	0
037833-DW-7	APPLE INC		05/11/2021	CITIGROUP GLOBAL MARKETS INC.		615,728	675,000	99
045054-AP-8	ASHTEAD CAPITAL INC		08/03/2021	JP MORGAN SECS INC., - FIXED INCOME		219,439	220,000	0
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC		05/19/2021	GOLDMAN		3,390,378	3,400,000	0
04686J-AD-3	ATHENE HOLDING LTD	C	05/20/2021	Bank of America Securities		1,564,857	1,575,000	0
04942C-AJ-5	ATCLO 14 C - CDO	C	12/01/2021	Unknown		6,264,000	6,264,000	22,154
04942C-AL-0	ATCLO 14 D - CDO	C	12/01/2021	Unknown		396,000	396,000	1,863
04942D-AC-8	ATCLO 14 SUB - CDO	C	12/01/2021	Unknown		1,475,353	2,340,000	0
05526D-BB-0	BAT CAPITAL CORP		11/05/2021	CITIGROUP GLOBAL MARKETS INC.		5,327,000	5,000,000	41,498
05607T-AJ-1	BXP 21601L D - CMBS		12/17/2021	WELLS FARGO SECURITIES		9,324,026	10,000,000	21,587
06051G-GR-4	BANK OF AMERICA CORP		01/14/2021	DAIWA SECURITIES AMERICA INC.		338,304	300,000	5,330
06051G-KB-4	BANK OF AMERICA CORP		07/15/2021	Bank of America Securities		7,000,000	7,000,000	0
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM INC		02/18/2021	JEFFERIES & COMPANY, INC.		7,531,224	6,970,000	4,798
07133E-AC-8	BATLN 17 E - CDO	C	02/01/2021	RBC CAPITAL MARKETS LLC		3,000,000	3,000,000	0
08163M-AE-7	BMARK 2021-B31 A5 - CMBS		12/08/2021	CITIGROUP GLOBAL MARKETS INC.		334,726	325,000	506
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO		05/11/2021	JP MORGAN SECS INC., - FIXED INCOME		610,578	675,000	10,367
093662-AJ-3	BLOCK FINANCIAL LLC		06/22/2021	JP MORGAN SECS INC., - FIXED INCOME		174,190	175,000	0
09578#-AA-7	BLUE OCEAN INCOME FUND LP 6.00 09-2028		10/14/2021	DIRECT		2,108,443	2,108,443	0
10638C-AA-0	BREAN ASSET BACKED SECURITIES TRUST 2021		03/25/2021	BREAN CAPITAL LLC		14,300,977	15,000,000	0
10638C-AA-0	BABS 2021-RM1 A - CMBS		06/25/2021	BREAN CAPITAL LLC		17,293	17,293	0
110122-DS-4	BRISTOL-MYERS SQUIBB CO		06/03/2021	CITIGROUP GLOBAL MARKETS INC.		2,410,248	2,675,000	3,358
12547J-AE-3	CIFC 202R ER - CDO	C	08/27/2021	RBC CAPITAL MARKETS		4,000,000	4,000,000	0
12579#-AA-0	CM GROWTH CAPITAL PARTNERS, LP		12/30/2021	PIK BUY		1,690,794	1,690,794	0
12743*-AB-3	Kroger 28 Property Lease Backed Pass Thr		06/08/2021	CGA SECURITIES, LLC		15,000,000	15,000,000	0
13876L-AQ-0	CANYON CLO 2020-1 LTD - CDO	C	04/29/2021	Bank of America Securities		2,500,000	2,500,000	0
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP		12/14/2021	Bank of America Securities		400,972	400,000	1,280
14066A-AA-7	CPMRK 2006-RILY A1 - CMBS		07/10/2021	Direct		0	0	0
141781-BR-4	CARGILL INC		05/21/2021	Bank of America Securities		7,316,010	7,400,000	0
149123-CJ-8	CATERPILLAR INC		05/11/2021	BNY/SUNTRUST CAPITAL MARKETS		621,132	600,000	1,842
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C	04/08/2021	PERSHING LLC		7,500,000	7,500,000	0
152028-AE-2	Centerspace		09/17/2021	PRUDENTIAL FUNDING CORP		15,000,000	15,000,000	0
172967-LJ-8	CITIGROUP INC		05/11/2021	CITIGROUP GLOBAL MARKETS INC.		612,696	525,000	1,186
17329M-AP-4	CMLTI 21J2 A2A - CMO/RMBS		06/25/2021	CITIGROUP GLOBAL MARKETS INC.		12,558,805	12,445,000	25,063
17858#-AA-1	PF TRAINING INVESTORS, LLC 5.28 09-2043		03/03/2021	Blackrock		3,970,000	3,932,317	0
191216-DL-1	COCA-COLA CO		05/11/2021	Bank of America Securities		626,886	650,000	3,683
20030N-DN-8	COMCAST CORP		01/06/2021	CITIGROUP GLOBAL MARKETS INC.		146,364	150,000	831
20030N-DP-3	COMCAST CORP		03/30/2021	MORGAN STANLEY CO		1,278,045	1,500,000	4,696

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
202795-JK-7	COMMONWEALTH EDISON CO		01/27/2021	Wells Fargo		368,158	330,000	4,435
210518-DH-6	CONSUMERS ENERGY CO		05/12/2021	US BANCORP INVESTMENTS INC.		607,787	575,000	5,758
219350-BF-1	CORNING INC		01/04/2021	JP MORGAN		3,052,210	2,450,000	15,185
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP		11/02/2021	WELLS FARGO SECURITIES		348,341	350,000	0
224044-CP-0	COX COMMUNICATIONS INC		05/18/2021	JP MORGAN SECS INC., - FIXED INCOME		9,943,500	10,000,000	0
225740-AA-7	Crescent Direct Lending Fund III Note Fe		12/31/2021	DIRECT		2,494,850	2,494,820	0
22978#-AA-6	BANK OF AMERICA CTL 2016-31 TRUST SR SEC		02/15/2021	Direct		30,620	30,620	0
231021-AS-5	CUMMINS INC		05/11/2021	Bank of America Securities		625,653	700,000	3,640
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.		07/21/2021	DIRECT		1,618,288	1,618,288	0
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.		11/12/2021	DIRECT		693,552	693,552	0
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.		07/21/2021	DIRECT		125,867	125,867	0
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.		11/12/2021	DIRECT		53,943	53,943	0
232806-A#-6	CYPRESS SEMICONDUCTOR SERIES C 3.1 06-20	C	06/16/2021	MIZUHO FINANCIAL GROUP INC		2,000,000	2,000,000	0
232806-B*-9	CYPRESS SEMICONDUCTOR SERIES D 3.27 06-2	C	06/16/2021	MIZUHO FINANCIAL GROUP INC		5,000,000	5,000,000	0
233046-AQ-4	DNKN 211 A22 - RMBS		10/15/2021	BARCLAYS CAPITAL INC FIXED INC		3,500,000	3,500,000	0
237194-AM-7	DARDEN RESTAURANTS INC		01/19/2021	AMHERST PIERPONT SECURITIES		246,888	220,000	4,338
244199-BK-0	DEERE & CO		05/11/2021	Bank of America Securities		621,863	550,000	1,604
24703D-BA-8	DELL INTERNATIONAL LLC		01/22/2021	GOLDMAN, SACHS & CO.		398,858	330,000	5,587
24833*-AA-1	DENISON PHARMACEUTICALS, LLC 13.00 03-20		12/31/2021	Direct		24,095	24,095	0
254687-FZ-4	WALT DISNEY CO		05/11/2021	JP MORGAN SECS INC., - FIXED INCOME		606,890	575,000	6,900
25755T-AP-5	DPABS 211 A11 - RMBS		04/08/2021	PERSHING LLC		12,000,000	12,000,000	0
26442U-AK-0	DUKE ENERGY PROGRESS LLC		05/11/2021	PERSHING LLC		613,648	700,000	4,278
276480-AC-4	EASTERN GAS TRANSMISSION AND STORAGE INC		06/30/2021	Unknown		1,712,735	1,500,000	2,875
285512-AF-6	ELECTRONIC ARTS INC		02/09/2021	JP MORGAN		4,973,300	5,000,000	0
28622E-AJ-7	AWPT 2113 C - CDO	C	06/09/2021	Goldman Sachs		2,000,000	2,000,000	0
29248H-AC-7	EMPOWER FINANCE 2020 LP		03/30/2021	MORGAN STANLEY CO		2,076,668	2,200,000	2,631
29250N-BE-4	ENBRIDGE INC	C	06/24/2021	CREDIT SUISSE SECURITIES (USA)		7,481,550	7,500,000	0
29250N-BF-1	ENBRIDGE INC	C	06/24/2021	CREDIT SUISSE SECURITIES (USA)		348,544	350,000	0
29366W-AB-2	ENTERGY MISSISSIPPI LLC		05/11/2021	Bank of America Securities		625,980	600,000	9,450
31428X-BV-7	FEDEX CORP		01/27/2021	Wells Fargo		365,251	330,000	4,945
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		03/02/2021	BP		2,507,275	2,500,000	431
354613-AM-3	FRANKLIN RESOURCES INC		08/05/2021	Bank of America Securities		9,936,800	10,000,000	0
361841-AQ-2	GLP CAPITAL LP		01/26/2021	JP MORGAN		360,862	330,000	477
36260#-AA-3	GSRP Portfolio II LLC		10/01/2021	HSBC HOLDINGS PLC		7,000,000	7,000,000	0
36263U-AN-9	GSMS 2021-GSA3 A5 - CMBS		12/16/2021	GOLDMAN		200,849	195,000	312
36263U-AU-3	GSMS 2021-GSA3 C - CMBS		12/16/2021	CITIGROUP GLOBAL MARKETS INC.		4,999,999	5,000,000	10,005
36263V-AB-3	GSMBS 21PJ11 A2 - CMO/RMBS		12/03/2021	GOLDMAN		401,375	400,000	1,194
36361U-AU-4	GALL 171R C1R - CDO		12/16/2021	PERSHING LLC		7,000,000	7,000,000	0
36831F-AD-7	GCM GROSVENOR DIVERSIFIED ALTERNATIVES I		11/01/2021	UBS Securities		4,000,000	4,000,000	0
378272-BC-1	GLENCORE FUNDING LLC		04/21/2021	SMBC NIKKO SECURITIES LTD, WAN CHAI		3,148,898	3,150,000	0
378272-BE-7	GLENCORE FUNDING LLC		04/21/2021	JP MORGAN		349,608	350,000	0
38138L-AQ-1	GLM 7R CR - CDO	C	04/01/2021	Bank of America Securities		4,750,000	4,750,000	0
38177X-AE-4	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO		02/22/2021	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
38217U-AC-6	GOODG 211 C - ABS		04/22/2021	Bank of New York/Natixis, New		2,092,340	2,093,000	0
40052V-AG-9	GRUPO BIMBO SAB DE CV	C	02/02/2021	Pershing		5,683,860	5,250,000	86,333
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		12/17/2021	PIK BUY		229,381	229,381	0
404280-BH-1	HSBC HOLDINGS PLC	C	11/05/2021	HSBC SECURITIES INC.		5,535,650	5,000,000	100,868
406371-AE-4	HALSEYPOINT CLO 5, LTD. - CDO	C	11/19/2021	GOLDMAN		6,000,000	6,000,000	0
437076-CG-5	HOME DEPOT INC		05/11/2021	JP MORGAN SECS INC., - FIXED INCOME		626,545	725,000	6,027
437076-CK-6	HOME DEPOT INC		09/07/2021	Bank of America Securities		9,893,000	10,000,000	0
438516-CA-2	HONEYWELL INTERNATIONAL INC		05/12/2021	US BANCORP INVESTMENTS INC.		613,990	650,000	8,241
438516-CB-0	HONEYWELL INTERNATIONAL INC		09/22/2021	MORGAN STANLEY CO		4,338,783	4,250,000	18,009
440405-AF-5	HORZN 181 B - ABS		02/01/2021	Unknown		0	0	0
440452-AJ-9	HORMEL FOODS CORP		06/03/2021	WELLS FARGO SECURITIES		3,277,494	3,300,000	1,118
454889-AU-0	INDIANA MICHIGAN POWER CO		04/30/2021	Various		4,980,468	5,000,000	1,214
458140-BW-9	INTEL CORP		08/10/2021	JP MORGAN SECS INC., - FIXED INCOME		9,966,800	10,000,000	0
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC		04/01/2021	Jane Street		946,670	1,000,000	9,250
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		01/22/2021	Wells Fargo		375,197	330,000	2,278
46592E-AC-0	JPMMT 211 A3 - CMO/RMBS		01/19/2021	JP MORGAN		265,359	255,000	496
46592K-AC-6	JPMMT 213 A3 - CMO/RMBS		02/19/2021	JP MORGAN		382,025	370,000	642
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS		05/24/2021	JP MORGAN SECS INC., - FIXED INCOME		391,437	385,000	695
46592W-AF-3	JPMMT 2112 A4 - CMO/RMBS		09/28/2021	JP MORGAN SECS INC., - FIXED INCOME		559,195	550,000	1,108
46647P-BN-5	JPMORGAN CHASE & CO		05/11/2021	Not Available		2,677,629	2,750,000	30,015
46653P-AJ-6	J P MORGAN MORTGAGE TRUST 2021-6 - CMO		04/26/2021	JP MORGAN		3,517,631	3,555,000	7,159
46654A-AF-6	JPMMT 2110 A4 - CMO/RMBS		07/23/2021	JP MORGAN SECS INC., - FIXED INCOME		491,700	480,000	967

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
46654T-AJ-7	JPMMT 2115 A5 - CMO/RMBS		12/20/2021	JP MORGAN SECS INC., - FIXED INCOME		542,821	550,000	1,108
46671@-AA-7	JRD HOLDINGS SECURED TRUST 2021 A1 LEASE		01/13/2021	Not Available		15,000,000	15,000,000	0
46817M-AK-3	JACKSON FINANCIAL INC		11/17/2021	CITIGROUP GLOBAL MARKETS INC.		299,079	300,000	0
48262@-AA-8	Veyron/KDP US Funding, LLC		12/29/2021	PRUDENTIAL FUNDING CORP		7,840,681	7,840,681	0
49271V-AN-0	KEURIG DR PEPPER INC		03/01/2021	JP MORGAN		134,580	135,000	0
50220P-AC-7	LSEGA FINANCING PLC	C	04/12/2021	JP Morgan Securities Inc.		4,977,350	5,000,000	2,222
50220P-AE-3	LSEGA FINANCING PLC	C	03/26/2021	Various		3,984,533	4,000,000	0
512807-AW-8	LAM RESEARCH CORP		05/11/2021	CREDIT SUISSE SECURITIES (USA)		612,372	650,000	7,683
532457-BY-3	ELI LILLY AND CO		05/11/2021	MORGAN STANLEY CO		630,690	750,000	8,344
53567@-AB-8	Lineage Logistics, LLC		08/20/2021	J.P. MORGAN SEC JPMCHASE/BIDL*BDMBS		15,000,000	15,000,000	0
539830-BQ-1	LOCKHEED MARTIN CORP		05/12/2021	Various		2,712,776	2,875,000	25,960
54143M-AA-4	LOGONE 1 A1C - CMBS		01/01/2021	MESIROW FINANCIAL		(2,573,404)	(2,573,404)	0
54143M-AA-4	LOGONE 1 A1C - CMBS		03/24/2021	MESIROW FINANCIAL		2,187,391	2,187,391	0
548661-DX-2	LOWE'S COMPANIES INC		01/22/2021	JP MORGAN		328,433	330,000	1,120
55393@-AA-5	MOMENTUM GROUP, INC. 11.00 09-2022		06/30/2021	PIK BUY		345,135	345,135	0
571676-AQ-8	MARS INC		05/11/2021	Various		1,263,246	1,450,000	9,402
57636Q-AQ-7	MASTERCARD INC		05/11/2021	Bank of America Securities		622,028	550,000	2,765
59132#-AA-1	METALS TECHNOLOGY CORPORATION 13.00 03-2		01/01/2021	PIK BUY		(46,196)	(46,196)	0
594918-CC-6	MICROSOFT CORP		05/11/2021	JP MORGAN SECS INC., - FIXED INCOME		614,939	675,000	7,670
61034N-AJ-0	MCMML 11 C - CDO	C	04/06/2021	BNP PARIBAS SECURITIES BOND		2,500,000	2,500,000	0
617446-8Y-8	MORGAN STANLEY		05/11/2021	Various		2,635,683	2,875,000	16,975
61772B-AC-7	MORGAN STANLEY		04/19/2021	JP MORGAN		4,025,000	4,025,000	0
62311#-AA-8	KRANKEN HOUSE LH LP- MOUNT SINAI HOSPITA		08/15/2021	PIK BUY		2,264	2,264	0
62311#-AA-8	KRANKEN HOUSE LH LP- MOUNT SINAI HOSPITA		12/15/2021	PIK BUY		4,568	4,568	0
631716-AL-1	NASSAU 2020-I LTD. - CDO	C	12/29/2021	US BANCORP		5,416,183	6,544,445	0
665501-AM-4	NORTHERN NATURAL GAS CO		04/07/2021	Mizuho		842,486	850,000	0
666807-BP-6	NORTHROP GRUMMAN CORP		04/01/2021	SG AMERICAS SECURITIES, LLC		1,125,750	1,000,000	19,143
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER,		12/17/2021	DIRECT		3,635,716	3,635,716	0
66986*-AA-7	NOVALINK, INC. 14.00 07-2022		06/01/2021	PIK BUY		4,104	4,104	0
66988A-AJ-3	NOVANT HEALTH INC		04/08/2021	JP MORGAN		4,200,000	4,200,000	0
67066G-AH-7	NVIDIA CORP		05/11/2021	SG AMERICAS SECURITIES, LLC		631,296	600,000	2,450
671000-AJ-6	OCP 2021 D - CDO	C	04/26/2021	JP MORGAN SECS INC., - FIXED INCOME		3,000,000	3,000,000	0
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		10/14/2021	DIRECT		967,500	967,500	0
67707G-AL-3	OAKC 8 D - CDO	C	01/27/2021	Various		3,000,000	3,000,000	0
68268@-BB-8	ONEOK INC		01/27/2021	CITIGROUP GLOBAL MARKETS INC.		345,157	330,000	3,808
68389X-BY-0	ORACLE CORP		01/25/2021	JP MORGAN		3,508,770	3,000,000	37,217
693304-BA-4	PECO ENERGY CO		03/01/2021	SMBC NIKKO SECURITIES LTD, WAN CHAI		3,121,313	3,125,000	0
694308-JM-0	PACIFIC GAS AND ELECTRIC CO		01/22/2021	BARCLAY INVESTMENTS, INC.		379,140	330,000	1,043
695156-AW-9	PACKAGING CORP OF AMERICA		09/07/2021	WELLS FARGO SECURITIES		348,156	350,000	0
69701W-AG-1	PLMRS 211 C - CDO	C	02/12/2021	MORGAN STANLEY SMITH BARNEY		2,112,500	2,112,500	0
70438@-AA-1	PAYLINK PAYMENT PLANS, INC. 12.00 07-202		01/01/2021	PIK BUY		(12,470)	(12,470)	0
70450Y-AD-5	PAYPAL HOLDINGS INC		04/12/2021	US Bank		4,890,214	4,600,000	4,402
70806T-AJ-4	PNTPK 1 C1 - CDO	C	02/10/2021	GREENSLEDGE CAPITAL MARKETS LLC		3,519,250	3,500,000	11,546
713448-EU-8	PEPSICO INC		05/11/2021	DEUTSCHE BANK SECURITIES, INC.		628,975	575,000	3,127
714046-AN-9	PERKINELMER INC		09/08/2021	GOLDMAN		299,091	300,000	0
717081-FA-6	PFIZER INC		05/11/2021	WELLS FARGO SECURITIES		624,956	675,000	8,353
74164M-AB-4	PRIMERICA INC		11/16/2021	WELLS FARGO SECURITIES		253,853	255,000	0
74340X-BP-5	PROLOGIS LP		05/11/2021	RBC CAPITAL MARKETS		627,523	650,000	1,517
74340X-BQ-3	PROLOGIS LP		03/30/2021	MORGAN STANLEY CO		2,026,475	2,500,000	32,613
74347#-AB-9	PROPER GROUP INTERNATIONAL INC SUB FLT 0		01/15/2021	PAYMENT IN KIND		278,296	278,296	0
74347#-AC-7	PROPER GROUP INTERNATIONAL INC PIK 14.25		02/01/2021	PIK BUY		(15,546)	(15,546)	0
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		05/11/2021	Various		2,728,543	2,575,000	7,246
746245-A*-0	PureWest Funding LLC		11/19/2021	GUGGENHEIM SECURITIES LLC		5,000,000	5,000,000	0
74742@-AA-4	Sun Holdings--QSR Pool 3 Lease-Backed Pa		08/06/2021	WATERWAY CAPITAL LLC		9,260,037	9,168,354	0
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		01/25/2021	Mizuho		345,536	330,000	536
75972*-AA-4	REMPREX, LLC 14.00 12-2022		03/31/2021	PAYMENT IN KIND		288,934	288,934	0
76679A-AG-2	RIN 4 D - CDO	C	03/19/2021	Unknown		10,000,000	10,000,000	0
771367-D*-7	Rochester Gas and Electric FMB		12/15/2021	NatWest		10,000,000	10,000,000	0
773903-AM-1	ROCKWELL AUTOMATION INC		08/03/2021	GOLDMAN		4,189,962	4,200,000	0
78403D-AT-7	SBATOW 211 C - RMBS		04/29/2021	BARCLAYS CAPITAL INC FIXED INC		155,000	155,000	0
78486A-AE-6	STWD 21SIF1 C - CDO		04/05/2021	MUFG SECURITIES AMERICAS INC.		5,000,000	5,000,000	0
79466L-AM-6	SALESFORCE.COM INC		06/29/2021	Bank of America Securities		8,547,389	8,575,000	0
80414L-2L-8	SAUDI ARABIAN OIL CO	C	02/18/2021	JP MORGAN		6,676,250	7,000,000	55,611
817826-AF-7	7-ELEVEN INC		01/27/2021	CREDIT SUISSE		69,238	70,000	0
824348-BM-7	SHERWIN-WILLIAMS CO		04/01/2021	JP Morgan Securities Inc.		1,003,020	1,000,000	12,925

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
83004L-AL-9	SIX10 CR2 - CDO		02/01/2021	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	0
844741-BK-3	SOUTHWEST AIRLINES CO		01/27/2021	BARCLAY INVESTMENTS, INC.		118,550	100,000	626
855244-AZ-2	STARBUCKS CORP		01/26/2021	U.S. Bank		106,707	100,000	517
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO	C	03/24/2021	JP Morgan Securities Inc.		1,517,680	1,525,000	0
86171#-AA-6	STONE POINT CAPITAL LLC 3.2 02-2036		02/18/2021	Not Available		20,000,000	20,000,000	0
86212X-AB-6	STR 2019-1 A2 - ABS		05/21/2021	CREDIT SUISSE SECURITIES (USA)		3,130,170	2,907,377	1,320
86602#-AA-5	SUMMIT BEHAVIORAL HEALTHCARE FLT 10-2024		03/25/2021	Not Available		645,451	645,451	0
871829-BL-0	SYSCO CORP		01/27/2021	CITIGROUP GLOBAL MARKETS INC.		429,158	330,000	6,436
87289B-AA-2	TCP A1 - CDO		06/08/2021	DIRECT		757,377	757,377	0
87303*-AA-9	THL CREDIT FUND IV, LP 5.00 01-2026 - MB		08/13/2021	PIK BUY		1,736,537	1,736,537	0
87303*-AA-9	THL CREDIT FUND IV, LP 5.00 01-2026 - MB		12/17/2021	DIRECT		1,582,206	1,832,375	0
87342R-AG-9	BELL 2021-1 A21 - RMBS		08/11/2021	BARCLAYS CAPITAL INC FIXED INC		10,000,000	10,000,000	0
875127-BJ-0	TAMPA ELECTRIC CO		03/15/2021	Wells Fargo		2,419,592	2,425,000	0
88352*-AC-3	RESCO PRODUCTS, INC. 18.9 12-2020		08/31/2021	DIRECT		422,306	422,306	0
88579Y-BP-5	3M CO		05/11/2021	NATIONAL FINL SVCS CORP.		609,219	550,000	1,583
89656G-AA-2	TRL 211 A - ABS		06/22/2021	WELLS FARGO SECURITIES		169,987	170,000	0
90185R-AB-4	MTA 2006 A2 - RMBS		09/15/2021	PIK BUY		671,348	671,348	0
90352W-AD-6	STEAM 211 A - RMBS		01/15/2021	CREDIT SUISSE		134,997	135,000	0
91324P-DZ-2	UNITEDHEALTH GROUP INC		05/11/2021	US BANCORP INVESTMENTS INC.		616,538	650,000	9,320
92209B-AA-2	VANTAGE MOBILITY ACQUISITION CORP TL FLT		11/30/2021	PIK BUY		17,013	311,422	0
92343V-CZ-5	VERIZON COMMUNICATIONS INC		01/25/2021	JP MORGAN		2,606,140	2,000,000	34,261
92343V-GB-4	VERIZON COMMUNICATIONS INC		03/11/2021	JP MORGAN		470,749	475,000	0
92533B-AF-8	VERTRAX, INC. 8.00 03-2021 - MBS		02/12/2021	DIRECT		2,750,000	2,750,000	0
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO		05/11/2021	Bank of America Securities		626,995	725,000	7,302
92940F-AA-4	WHEELS UP PARTNERS LLC 3ML + 650 03-2024		07/01/2021	Unknown		0	0	746
94950Q-AC-9	WELF 2019-1 SUB - CDO		11/01/2021	Unknown		797,569	1,291,667	0
958102-AR-6	WESTERN DIGITAL CORP		12/07/2021	JP MORGAN SECS INC., - FIXED INCOME		209,425	210,000	0
960413-AY-8	WESTLAKE CHEMICAL CORP		08/05/2021	DEUTSCHE BANK SECURITIES, INC.		112,664	115,000	0
960413-BA-9	WESTLAKE CHEMICAL CORP		08/05/2021	DEUTSCHE BANK SECURITIES, INC.		8,238,370	8,500,000	0
97068L-AB-4	WILLIS-KNIGHTON MEDICAL CENTER		02/03/2021	GOLDMAN, SACHS & CO.		1,175,000	1,175,000	0
97988M-AE-3	WDMNT 218 C - CDO		12/10/2021	Wells Fargo		10,000,000	10,000,000	0
98878F-AL-3	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM	C	05/28/2021	AMHERST PIERPONT SECURITIES		4,000,000	4,000,000	0
98920M-AA-0	ZAXBY 211 A2 - ABS		05/27/2021	Unknown		9,250,000	9,250,000	0
G4215B-AA-2	HPS SPECIALTY LOAN FUND V FEEDER		09/22/2021	DIRECT		14,400,000	14,400,000	0
G6393Y-AA-8	NCCE 1 SUB - CDO	B	12/22/2021	Unknown		11,920,775	11,877,614	0
PRV001-74-3	VANTAGE MOBILITY DELAYED DRAW		01/30/2021	PIK BUY		306	306	0
PRV001-89-1	RPS GROUP HOLDINGS, LLC		09/30/2021	PIK BUY		29,546	29,546	0
PRV002-28-7	NPC Funding V, LTD - Octagon 2022, Class		07/13/2021	DIRECT		1,450,000	1,450,000	0
PRV002-34-5	CIFC Palace Royal Warehouse Ltd - Corp		11/10/2021	Not Available		1,700,000	1,700,000	0
PRV002-43-6	Lakeview 2021 Term Loan C		10/15/2021	DIRECT		12,139	1,213,946	0
PRV002-44-4	Lakeview 2021 Term Loan A		12/31/2021	PIK BUY		295,768	295,768	0
R6237#-AA-7	NORSPAN LNG IV AS TL 5.299 12-2032		06/01/2021	Direct		240	240	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						670,624,791	673,921,410	928,030
71902E-20-8	NASSAU COMPANIES OF NEW YORK		11/12/2021	Bank of America Securities		18,856,674	26,019,150	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						18,856,674	26,019,150	0
8399997. Total - Bonds - Part 3						904,134,890	905,744,013	1,278,079
8399998. Total - Bonds - Part 5						41,985,524	42,040,073	8,801
8399999. Total - Bonds						946,120,414	947,784,085	1,286,880
G7446#-10-6	FADATA AD PREFERRED 13.00 PREF		07/14/2021	PIK BUY	103,165.720	122,757	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						122,757	XXX	0
8999997. Total - Preferred Stocks - Part 3						122,757	XXX	0
8999998. Total - Preferred Stocks - Part 5						2,850,000	XXX	0
8999999. Total - Preferred Stocks						2,972,757	XXX	0
000000-00-0	WiTricity Holdings, Inc Common Stock		09/30/2021	DIRECT	209,380.000	46,054		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						46,054	XXX	0
PRV001-68-5	DCG PARENT CORP. CLASS A NON-VOTING COMM		01/01/2021	DIRECT	(7,417.000)	(7,417)		0
PRV001-69-3	DCG PARENT CORP. CLASS B NON-VOTING COMM		01/01/2021	Direct	(1,858.000)	(1,858)		0
PRV002-39-4	Alpha Media Holdings Inc		07/15/2021	DIRECT	436.000	30,084		0
PRV002-40-2	Alpha Media Holdings Inc		07/15/2021	DIRECT	10,397.000	717,393		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						738,202	XXX	0
9799997. Total - Common Stocks - Part 3						784,256	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks - Part 5						13,200,677	XXX	0
9799999. Total - Common Stocks						13,984,933	XXX	0
9899999. Total - Preferred and Common Stocks						16,957,689	XXX	0
9999999 - Totals						963,078,103	XXX	1,286,880

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
36178W-GP-8	GN AB9206 - RMBS		12/01/2021	Paydown		27,655	27,655	27,326	27,278	0	376	0	376	0	27,655	0	0	0	436	11/15/2042
36179M-2R-0	G2 MA0784 - RMBS		12/01/2021	Paydown		25,506	25,506	26,865	26,877	0	(1,370)	0	(1,370)	0	25,506	0	0	0	520	02/20/2043
36179N-BC-1	G2 MA0935 - RMBS		12/01/2021	Paydown		31,327	31,327	32,668	32,659	0	(1,333)	0	(1,333)	0	31,327	0	0	0	651	04/20/2043
36179N-F9-4	G2 MA1092 - RMBS		12/01/2021	Paydown		23,648	23,648	25,193	25,142	0	(1,494)	0	(1,494)	0	23,648	0	0	0	551	06/20/2043
36179N-LF-3	G2 MA1226 - RMBS		12/01/2021	Paydown		20,789	20,789	22,446	22,546	0	(1,757)	0	(1,757)	0	20,789	0	0	0	478	08/20/2043
36179N-VQ-8	G2 MA1523 - RMBS		12/01/2021	Paydown		28,174	28,174	30,178	30,192	0	(2,018)	0	(2,018)	0	28,174	0	0	0	660	12/20/2043
36179Q-L4-1	G2 MA2147 - RMBS		12/01/2021	Paydown		35,249	35,249	35,464	35,461	0	(212)	0	(212)	0	35,249	0	0	0	558	08/20/2044
36181A-YM-8	GN AE7016 - RMBS		12/01/2021	Paydown		52,667	52,667	54,592	54,537	0	(1,871)	0	(1,871)	0	52,667	0	0	0	968	06/15/2043
36181B-KM-1	GN AE7500 - RMBS		12/01/2021	Paydown		32,798	32,798	33,977	33,893	0	(1,094)	0	(1,094)	0	32,798	0	0	0	565	06/15/2043
36206V-JZ-1	GN 422480 - RMBS		12/01/2021	Paydown		3,504	3,504	3,120	3,323	0	181	0	181	0	3,504	0	0	0	89	03/15/2026
36207B-SV-3	GN 427232 - RMBS		12/01/2021	Paydown		4,102	4,102	4,039	4,084	0	18	0	18	0	4,102	0	0	0	109	01/15/2028
36207B-UY-4	GN 427299 - RMBS		12/01/2021	Paydown		4,274	4,274	3,853	4,096	0	178	0	178	0	4,274	0	0	0	113	05/15/2026
36208F-KS-8	GN 449505 - RMBS		12/01/2021	Paydown		2,213	2,213	2,182	2,197	0	16	0	16	0	2,213	0	0	0	59	01/15/2028
36209B-C9-7	GN 466396 - RMBS		12/01/2021	Paydown		6,922	6,922	7,133	7,105	0	(184)	0	(184)	0	6,922	0	0	0	157	10/15/2028
36209L-KM-7	GN 474700 - RMBS		12/01/2021	Paydown		14,149	14,149	13,324	13,597	0	552	0	552	0	14,149	0	0	0	463	02/15/2029
36209S-KT-7	GN 480106 - RMBS		12/01/2021	Paydown		28,621	28,621	26,969	27,226	0	1,394	0	1,394	0	28,621	0	0	0	656	03/15/2029
36210J-H9-2	GN 493556 - RMBS		12/01/2021	Paydown		1,702	1,702	1,699	1,699	0	3	0	3	0	1,702	0	0	0	62	04/15/2031
36210J-TL-2	GN 493855 - RMBS		12/01/2021	Paydown		2,048	2,048	1,926	1,977	0	71	0	71	0	2,048	0	0	0	73	04/15/2029
36210L-4Z-3	GN 495940 - RMBS		12/01/2021	Paydown		17,023	17,023	16,066	16,365	0	658	0	658	0	17,023	0	0	0	688	02/15/2029
36210Q-BY-7	GN 498755 - RMBS		12/01/2021	Paydown		3,694	3,694	3,491	3,525	0	168	0	168	0	3,694	0	0	0	131	06/15/2029
36211D-QQ-6	GN 509963 - RMBS		12/01/2021	Paydown		4,875	4,875	4,411	4,605	0	269	0	269	0	4,875	0	0	0	160	06/15/2029
36213S-YT-6	GN 563322 - RMBS		12/01/2021	Paydown		747	747	774	769	0	(22)	0	(22)	0	747	0	0	0	31	08/15/2031
36225A-XN-5	GN 780685 - RMBS		12/01/2021	Paydown		4,750	4,750	4,673	4,698	0	52	0	52	0	4,750	0	0	0	126	12/15/2027
36290W-FU-1	GN 619479 - RMBS		12/01/2021	Paydown		24,324	24,324	24,004	24,015	0	308	0	308	0	24,324	0	0	0	671	08/15/2033
36296J-J9-7	GN 692488 - RMBS		12/01/2021	Paydown		164,717	164,717	171,306	170,688	0	(5,970)	0	(5,970)	0	164,717	0	0	0	3,925	04/15/2039
38377E-GM-0	GNR 2010-042 GB - CMO/RMBS		12/01/2021	Paydown		1,359,731	1,359,731	1,397,973	1,365,632	0	(5,901)	0	(5,901)	0	1,359,731	0	0	0	26,212	10/20/2039
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		12/01/2021	Paydown		257,003	257,003	242,610	246,917	0	10,086	0	10,086	0	257,003	0	0	0	6,353	11/20/2047
38380Q-B5-0	GNR 2021-H03 IT - CMO/RMBS		12/01/2021	Direct		0	0	137,856	0	0	0	0	0	0	8,062	0	(8,062)	(8,062)	0	02/20/2071
912803-FG-3	UNITED STATES TREASURY		02/02/2021	Various		883,709	1,520,000	934,648	946,494	0	594	0	594	0	947,088	0	(63,379)	(63,379)	0	02/15/2049
912803-FK-4	UNITED STATES TREASURY		10/12/2021	MORGAN STANLEY CO		548,560	1,000,000	582,250	0	0	1,328	0	1,328	0	583,578	0	(35,018)	(35,018)	0	08/15/2049
912810-EL-8	UNITED STATES TREASURY		11/15/2021	Maturity @ 100.00		2,825,000	2,825,000	3,737,655	2,888,970	0	(63,970)	0	(63,970)	0	2,825,000	0	0	0	226,000	11/15/2021
912810-ST-6	UNITED STATES TREASURY		06/09/2021	BNP PARIBAS		8,830,859	10,000,000	9,871,875	9,872,117	0	2,489	0	2,489	0	9,874,607	0	(1,043,747)	(1,043,747)	78,465	11/15/2040
912828-3R-9	UNITED STATES TREASURY		04/07/2021	Various		2,320,593	2,058,472	1,997,178	2,045,425	(43,983)	(450)	0	(44,433)	0	2,000,993	0	319,600	319,600	6,320	01/15/2028
912828-R6-9	UNITED STATES TREASURY		04/08/2021	Nomura		1,236,984	1,200,000	1,241,766	0	0	(3,254)	0	(3,254)	0	1,238,512	0	(1,527)	(1,527)	6,964	05/31/2023
912828-T3-4	UNITED STATES TREASURY		09/30/2021	Maturity @ 100.00		200,000	200,000	198,617	199,787	0	213	0	213	0	200,000	0	0	0	1,125	09/30/2021
912828-ZQ-6	UNITED STATES TREASURY		01/27/2021	Various		2,607,652	2,700,000	2,680,879	2,681,101	0	143	0	143	0	2,681,244	0	(73,591)	(73,591)	3,377	05/15/2030
91282C-AV-3	UNITED STATES TREASURY		06/08/2021	Various		59,496,729	63,500,000	63,240,195	63,240,904	0	8,468	0	8,468	0	63,249,373	0	(3,752,643)	(3,752,643)	256,773	11/15/2030
91282C-AX-9	UNITED STATES TREASURY		05/07/2021	Various		45,011,523	45,000,000	45,003,711	45,003,665	0	(310)	0	(310)	0	45,003,355	0	8,168	8,168	17,256	11/30/2022
0599999. Subtotal - Bonds - U.S. Governments						126,143,820	132,185,682	131,844,891	129,069,569	(43,983)	(63,644)	0	(107,626)	0	130,794,020	0	(4,650,200)	(4,650,200)	641,747	XXX
268317-AS-3	ELECTRICITE DE FRANCE SA	C	06/08/2021	JEFFERIES & COMPANY, INC.		4,940,550	4,500,000	4,590,339	4,548,760	0	(4,395)	0	(4,395)	0	4,544,365	0	396,185	396,185	107,391	10/13/2025
518417-AA-8	LATVIA, REPUBLIC OF (GOVERNMENT)	C	03/09/2021	TD Securities		2,024,080	2,000,000	1,981,543	1,998,927	0	440	0	440	0	1,999,366	0	24,714	24,714	24,500	06/16/2021
857524-AA-0	POLAND, REPUBLIC OF (GOVERNMENT)	C	04/21/2021	Maturity @ 100.00		190,000	190,000	188,156	189,929	0	71	0	71	0	190,000	0	0	0	4,869	04/21/2021
1099999. Subtotal - Bonds - All Other Governments						7,154,630	6,690,000	6,760,037	6,737,616	0	(3,885)	0	(3,885)	0	6,733,731	0	420,899	420,899	136,759	XXX
97705L-A8-0	WISCONSIN ST		04/28/2021	Call @ 100.00		1,000,000	1,000,000	998,830	999,608	0	82	0	82	0	999,690	0	310	310	23,000	05/01/2026
97705L-A9-8	WISCONSIN ST		04/28/2021	Call @ 100.00		150,000	150,000	149,553	149,731	0	17	0	17	0	149,748	0	252	252	3,750	05/01/2032
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,150,000	1,150,000	1,148,383	1,149,340	0	98	0	98	0	1,149,438	0	562	562	26,750	XXX
031411-JK-8	OH 3.500 12/01/29		12/01/2021	Call @ 100.00		430,255	430,255	443,124	439,507	0	(823)	0	(823)	0	438,684	0	(8,429)	(8,429)	16,264	12/01/2029
05914F-5V-8	BALTIMORE CNTY MD		01/07/2021	FHN FINANCIAL SECURITIES CORP		566,946	450,000	566,879	558,134	0	(308)	0	(308)	0	557,826	0	9,120	9,120	6,500	03/01/2033
059189-WF-3	BALTIMORE MD		06/08/2021	PERSHING LLC		550,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	50,750	50,750	10,898	10/15/2030
178882-NH-5	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS		03/02/2021	SG AMERICAS SECURITIES, LLC		114,163	250,000	115,630	118,217	0	557	0	557	0	118,774	0	(4,611)	(4,611)	0	06/15/2048
199492-YQ-6	COLUMBUS OHIO		01/15/2021	DAVIDSON (D.A.) & CO. INC.		291,243	220,000	294,675	288,274	0	(414)	0	(414)	0	287,861	0	3,382	3,382	3,331	04/01/2032
213185-EV-9	COOK CNTY ILL		12/15/2021	Call @ 100.00		3,565,000	3,565,000	3,687,422	3,578,203	0	(13,203)	0	(13,203)	0	3,565,000	0	0	0	210,835	11/15/2026
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2021	Paydown		3,387	3,387	3,635	3,628	0	(241)	0	(241)	0	3,387	0	0	0	103	01/15/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
655660-HH-4	NORDONIA HILLS OHIO CITY SCH DIST		11/26/2021	Call @ 100.00		880,000	880,000	1,014,200	911,268	0	(5,387)	0	(5,387)	0	905,881	0	(25,881)	(25,881)	40,480	12/01/2025
68609T-KM-9	OREGON ST		01/07/2021	Stifel, Nicolaus & Co Inc		217,851	165,000	221,128	216,427	0	(160)	0	(160)	0	216,266	0	1,585	1,585	917	06/01/2034
797228-AA-7	SAN DIEGO CENTRAL RECEIVING CENTER		12/15/2021	Paydown		182,809	182,809	182,809	182,809	0	(1)	0	(1)	0	182,809	0	0	0	5,160	12/15/2032
882722-K5-9	TEXAS ST		09/28/2021	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,016	10/01/2030
901816-HD-3	TWINSBURG OHIO CITY SCH DIST		12/01/2021	Maturity @ 100.00		630,000	630,001	679,018	638,047	0	(4,880)	0	(4,880)	0	633,166	0	(3,166)	(3,166)	21,609	12/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,532,403	7,376,452	7,808,519	7,534,515	0	(24,861)	0	(24,861)	0	7,509,654	0	22,749	22,749	321,112	XXX
01026C-AC-5	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT		04/29/2021	WELLS FARGO SECURITIES		1,294,292	1,230,000	1,230,000	1,230,000	0	0	0	0	0	1,230,000	0	64,292	64,292	24,640	09/15/2025
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AUTH LEASE REV		02/01/2021	Maturity @ 100.00		925,000	925,000	950,974	925,193	0	(193)	0	(193)	0	925,000	0	0	0	31,797	02/01/2021
13034P-UH-8	CALIFORNIA HSG FIN AGY REV		09/17/2021	Call @ 100.00		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	14,113	08/01/2025
13034P-ZV-2	CALIFORNIA HSG FIN AGY REV		10/27/2021	Call @ 100.00		800,000	800,000	801,208	800,745	0	(116)	0	(116)	0	800,629	0	(629)	(629)	35,560	08/01/2027
13034P-ZW-0	CALIFORNIA HSG FIN AGY REV		10/27/2021	Call @ 100.00		1,300,000	1,300,000	1,311,375	1,307,783	0	(742)	0	(742)	0	1,307,041	0	(7,041)	(7,041)	41,084	02/01/2029
13067W-PM-8	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		06/09/2021	NATIONAL FINL SVCS CORP,		432,264	395,000	395,000	395,000	0	0	0	0	0	395,000	0	37,264	37,264	6,485	12/01/2029
139884-AQ-3	CAPITAL CITY ECONOMIC DEV AUTH CONN PKG		06/18/2021	Call @ 100.00		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	7,750	06/15/2025
186103-FM-4	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH R		10/18/2021	Call @ 100.00		530,000	530,000	530,000	530,000	0	0	0	0	0	530,000	0	0	0	22,133	05/15/2023
186103-GC-5	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH R		10/18/2021	Call @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,485	11/15/2033
186406-FU-3	CLEVELAND OHIO ST UNIV GEN RCPT		11/03/2021	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,463	04/01/2042
196479-YF-0	COLORADO HSG & FIN AUTH		03/19/2021	MARKETAXESS		365,036	350,000	350,000	350,000	0	0	0	0	0	350,000	0	15,036	15,036	4,049	11/01/2023
25477G-RR-8	DISTRICT COLUMBIA INCOME TAX REV		01/15/2021	CITIGROUP GLOBAL MARKETS INC.		325,541	245,000	331,159	324,553	0	(430)	0	(430)	0	324,123	0	1,418	1,418	4,730	03/01/2036
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		07/14/2021	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	141	07/01/2024
295139-AQ-2	ERIE CNTY OHIO ECONOMIC DEV REV		12/08/2021	Call @ 100.00		543,024	543,024	543,024	543,037	0	3	0	3	0	543,040	0	(16)	(16)	20,906	12/01/2035
30263B-AL-8	FREMF 2011-K14 B - CMBS		04/26/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(18,119)	02/25/2047
31283G-NQ-6	FH G00399 - RMBS		12/01/2021	Paydown		518	518	580	549	0	(31)	0	(31)	0	518	0	0	0	23	09/01/2025
31283H-EM-3	FH G01040 - RMBS		12/01/2021	Paydown		81	81	77	78	0	4	0	4	0	81	0	0	0	4	07/01/2029
31287N-CG-1	FH C62771 - RMBS		12/01/2021	Paydown		428	428	451	447	0	(19)	0	(19)	0	428	0	0	0	18	01/01/2032
31287X-MZ-6	FH C70376 - RMBS		12/01/2021	Paydown		1,648	1,648	1,674	1,659	0	(12)	0	(12)	0	1,648	0	0	0	40	09/01/2032
3128KR-X6-6	FH A61601 - RMBS		12/01/2021	Paydown		29,383	29,383	31,734	30,210	0	(826)	0	(826)	0	29,383	0	0	0	956	12/01/2027
3128M9-CN-0	FH G06977 - RMBS		12/01/2021	Paydown		51,057	51,057	51,552	51,556	0	(499)	0	(499)	0	51,057	0	0	0	665	04/01/2042
3128M9-ED-0	FH G07032 - RMBS		12/01/2021	Paydown		43,554	43,554	44,697	44,695	0	(1,141)	0	(1,141)	0	43,554	0	0	0	611	06/01/2042
3128M9-KG-6	FH G07195 - RMBS		12/01/2021	Paydown		15,549	15,549	16,639	16,694	0	(1,145)	0	(1,145)	0	15,549	0	0	0	332	03/01/2042
3128MJ-2D-1	FH G08771 - RMBS		12/01/2021	Paydown		144,172	144,172	151,853	153,556	0	(9,385)	0	(9,385)	0	144,172	0	0	0	2,666	07/01/2047
3128MJ-4R-8	FH G08831 - RMBS		12/01/2021	Paydown		822,756	822,756	839,468	840,531	0	(17,776)	0	(17,776)	0	822,756	0	0	0	10,623	08/01/2048
3128MJ-5C-0	FH G08842 - RMBS		12/01/2021	Paydown		993,264	993,264	992,644	992,729	0	535	0	535	0	993,264	0	0	0	12,634	10/01/2048
3128MJ-5P-1	FH G08853 - RMBS		12/01/2021	Paydown		923,053	923,053	948,005	957,494	0	(34,441)	0	(34,441)	0	923,053	0	0	0	13,959	12/01/2048
3128MJ-QH-6	FH G08455 - RMBS		12/01/2021	Paydown		10,041	10,041	10,154	10,166	0	(125)	0	(125)	0	10,041	0	0	0	210	07/01/2041
3128MJ-RE-2	FH G08484 - RMBS		12/01/2021	Paydown		40,917	40,917	40,380	40,400	0	517	0	517	0	40,917	0	0	0	516	03/01/2042
3128MJ-SD-3	FH G08515 - RMBS		12/01/2021	Paydown		93,080	93,080	96,833	96,475	0	(3,395)	0	(3,395)	0	93,080	0	0	0	1,214	12/01/2042
3128MJ-WB-2	FH G08641 - RMBS		12/01/2021	Paydown		178,200	178,200	185,049	185,857	0	(7,658)	0	(7,658)	0	178,200	0	0	0	2,828	05/01/2045
3128MJ-Z8-6	FH G08766 - RMBS		12/01/2021	Paydown		196,102	196,102	202,153	203,829	0	(7,727)	0	(7,727)	0	196,102	0	0	0	2,088	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2021	Paydown		263,742	263,742	266,163	266,163	0	(2,421)	0	(2,421)	0	263,742	0	0	0	3,576	01/01/2047
3128MJ-ZG-8	FH G08742 - RMBS		12/01/2021	Paydown		256,586	256,586	264,464	264,928	0	(8,342)	0	(8,342)	0	256,586	0	0	0	3,000	01/01/2047
3128MM-NC-3	FH G18386 - RMBS		12/01/2021	Paydown		138,449	138,449	143,230	141,822	0	(3,373)	0	(3,373)	0	138,449	0	0	0	1,638	05/01/2026
31292G-4U-7	FH C00835 - RMBS		12/01/2021	Paydown		550	550	524	526	0	25	0	25	0	550	0	0	0	20	07/01/2029
31292G-Y4-2	FH C00731 - RMBS		12/01/2021	Paydown		709	709	674	681	0	29	0	29	0	709	0	0	0	24	03/01/2029
31292H-GZ-1	FH C01116 - RMBS		12/01/2021	Paydown		599	599	624	619	0	(21)	0	(21)	0	599	0	0	0	26	01/01/2031
31292H-Q3-1	FH C01374 - RMBS		12/01/2021	Paydown		14,251	14,251	13,959	13,956	0	295	0	295	0	14,251	0	0	0	560	06/01/2032
31292L-GX-7	FH C03814 - RMBS		12/01/2021	Paydown		49,039	49,039	52,763	52,946	0	(3,907)	0	(3,907)	0	49,039	0	0	0	965	03/01/2042
31293B-YY-3	FH A90727 - RMBS		12/01/2021	Paydown		2,105	2,105	2,222	2,250	0	(145)	0	(145)	0	2,105	0	0	0	49	01/01/2040
31293M-TG-7	FH C24151 - RMBS		12/01/2021	Paydown		3,819	3,819	3,634	3,690	0	129	0	129	0	3,819	0	0	0	175	03/01/2029
31293P-T5-4	FH C25972 - RMBS		12/01/2021	Paydown		36	36	34	35	0	2	0	2	0	36	0	0	0	1	05/01/2029
31293R-4Y-4	FH C28039 - RMBS		12/01/2021	Paydown		51	51	49	49	0	2	0	2	0	51	0	0	0	2	06/01/2029
31293R-FJ-5	FH C27369 - RMBS		12/01/2021	Paydown		325	325	310	314	0	11	0	11	0	325	0	0	0	12	06/01/2029
31293T-E9-4	FH C29160 - RMBS		12/01/2021	Paydown		36	36	35	35	0	2	0	2	0	36	0	0	0	1	07/01/2029
31298F-ZZ-8	FH C47060 - RMBS		12/01/2021	Paydown		494	494	515	521	0	(27)	0	(27)	0	494	0	0	0	20	01/01/2031
3130AE-W3-0	FEDERAL HOME LOAN BANKS		09/08/2021	Call @ 100.00		1,050,000	1,050,000	1,049,475	1,049,516	0	35	0	35	0	1,049,551	0	449	449	42,735	09/13/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3130AF-AA-5	FEDERAL HOME LOAN BANKS		10/26/2021	Call @ 100.00		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	70,000	10/29/2030
3130AF-CX-3	FEDERAL HOME LOAN BANKS		11/16/2021	Call @ 100.00		1,000,000	1,000,000	991,750	992,487	0	381	0	381	0	992,868	0	7,132	7,132	41,700	11/19/2035
3130AF-HG-5	FEDERAL HOME LOAN BANKS		12/01/2021	Call @ 100.00		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	14,350	12/06/2030
3130AF-L5-4	FEDERAL HOME LOAN BANKS		12/21/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	40,000	12/24/2030
3130AG-H8-1	FEDERAL HOME LOAN BANKS		05/25/2021	Call @ 100.00		750,000	750,000	749,625	749,651	0	36	0	36	0	749,687	0	313	313	13,275	05/28/2036
3132A5-GL-3	FH ZS4703 - RMBS		12/01/2021	Paydown		117,004	117,004	124,482	125,045	0	(8,040)	0	(8,040)	0	117,004	0	0	0	1,597	02/01/2047
3132AD-6N-3	FH ZT1777 - RMBS		12/01/2021	Paydown		69,042	69,042	71,404	72,525	0	(3,484)	0	(3,484)	0	69,042	0	0	0	1,243	03/01/2049
3132AE-B9-6	FH ZT1864 - RMBS		12/01/2021	Paydown		41,598	41,598	43,204	43,937	0	(2,339)	0	(2,339)	0	41,598	0	0	0	734	04/01/2049
3132AE-EY-8	FH ZT1951 - RMBS		12/01/2021	Paydown		56,826	56,826	58,684	59,602	0	(2,777)	0	(2,777)	0	56,826	0	0	0	857	05/01/2049
3132AE-J8-0	FH ZT2087 - RMBS		12/01/2021	Paydown		100,872	100,872	104,781	106,232	0	(5,360)	0	(5,360)	0	100,872	0	0	0	1,852	06/01/2049
3132DM-G2-5	FH SD0217 - RMBS		12/01/2021	Paydown		62,479	62,479	65,437	66,140	0	(3,661)	0	(3,661)	0	62,479	0	0	0	1,170	05/01/2049
3132DM-GT-6	FH SD0210 - RMBS		12/01/2021	Paydown		103,475	103,475	109,688	109,606	0	(6,131)	0	(6,131)	0	103,475	0	0	0	1,524	12/01/2049
3132DV-3J-2	FH SD8001 - RMBS		12/01/2021	Paydown		97,586	97,586	100,208	101,367	0	(3,781)	0	(3,781)	0	97,586	0	0	0	1,476	07/01/2049
3132DV-7B-5	FH SD8090 - RMBS		12/01/2021	Paydown		68,119	68,119	70,354	70,272	0	(2,153)	0	(2,153)	0	68,119	0	0	0	753	09/01/2050
3132WD-V7-6	FH Q40637 - RMBS		12/01/2021	Paydown		114,577	114,577	118,211	118,479	0	(3,902)	0	(3,902)	0	114,577	0	0	0	2,004	05/01/2046
3132XU-SH-9	FH Q52319 - RMBS		12/01/2021	Paydown		1,346,050	1,346,050	1,334,693	1,336,241	0	9,809	0	9,809	0	1,346,050	0	0	0	15,239	11/01/2047
3132XU-Z4-0	FH Q52562 - RMBS		12/01/2021	Paydown		233,317	233,317	239,551	240,119	0	(6,802)	0	(6,802)	0	233,317	0	0	0	3,438	12/01/2047
31335G-KG-9	FH C80295 - RMBS		12/01/2021	Paydown		80	80	93	90	0	(10)	0	(10)	0	80	0	0	0	4	04/01/2025
3133JU-JN-1	FH QA3869 - RMBS		12/01/2021	Paydown		130,046	130,046	134,130	134,125	0	(4,079)	0	(4,079)	0	130,046	0	0	0	1,963	10/01/2049
3133AB-CR-9	FH QB4580 - RMBS		12/01/2021	Paydown		53,978	53,978	55,754	55,716	0	(1,737)	0	(1,737)	0	53,978	0	0	0	699	10/01/2050
3133AM-EP-7	FH QC2842 - RMBS		12/01/2021	Paydown		25,179	25,180	26,098	0	0	(919)	0	(919)	0	25,179	0	0	0	181	06/01/2051
3133EJ-A4-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/15/2021	Call @ 100.00		750,000	750,000	749,438	749,566	0	51	0	51	0	749,617	0	383	383	27,975	09/20/2028
3133EJ-L8-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/20/2021	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	62,400	10/25/2033
3133KK-D6-3	FH RA3725 - RMBS		12/01/2021	Paydown		52,941	52,941	54,860	54,809	0	(1,869)	0	(1,869)	0	52,941	0	0	0	653	10/01/2050
3133KK-WT-2	FH RA4258 - RMBS		03/26/2021	Various		24,535,084	25,000,000	25,239,258	25,238,625	0	(9,227)	0	(9,227)	0	25,229,398	0	(694,314)	(694,314)	100,281	12/01/2050
3133KL-XT-9	FH RA5190 - RMBS		12/01/2021	Paydown		4,991	4,991	5,157	0	0	(166)	0	(166)	0	4,991	0	0	0	10	05/01/2051
313615-C5-3	FN 050492 - RMBS		10/01/2021	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2021
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS		12/01/2021	Paydown		479	479	479	479	0	0	0	0	0	479	0	0	0	8	06/25/2027
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		12/01/2021	Paydown		1,030,685	1,030,685	999,416	1,011,066	0	19,619	0	19,619	0	1,030,685	0	0	0	19,551	08/25/2047
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS		12/01/2021	Paydown		726,115	726,115	724,119	724,237	0	1,878	0	1,878	0	726,115	0	0	0	16,035	11/25/2047
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS		12/01/2021	Paydown		4,610,398	4,610,398	4,548,847	4,570,266	0	40,132	0	40,132	0	4,610,398	0	0	0	79,773	12/25/2047
3136B0-FT-8	FNR 2017-100 ZE - CMO/RMBS		12/01/2021	Paydown		1,466,355	1,466,355	1,446,241	1,452,731	0	13,624	0	13,624	0	1,466,355	0	0	0	33,071	12/25/2047
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		12/01/2021	Paydown		349,398	349,398	344,525	345,868	0	3,529	0	3,529	0	349,398	0	0	0	6,796	03/25/2048
31371E-WX-9	FN 250062 - RMBS		12/01/2021	Paydown		8,673	8,673	9,164	8,829	0	(156)	0	(156)	0	8,673	0	0	0	180	04/01/2024
31371L-X3-8	FN 255498 - RMBS		12/01/2021	Paydown		1,379	1,379	1,400	1,397	0	(18)	0	(18)	0	1,379	0	0	0	38	12/01/2034
31371N-GG-4	FN 256799 - RMBS		12/01/2021	Paydown		754	754	760	759	0	(6)	0	(6)	0	754	0	0	0	24	07/01/2037
31371N-SL-0	FN 257123 - RMBS		12/01/2021	Paydown		856	856	884	883	0	(26)	0	(26)	0	856	0	0	0	26	03/01/2038
31373T-YR-5	FN 303220 - RMBS		10/01/2021	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/01/2024
31373U-K2-2	FN 303713 - RMBS		12/01/2021	Paydown		565	565	528	544	0	21	0	21	0	565	0	0	0	19	02/01/2026
31375L-YB-5	FN 338306 - RMBS		12/01/2021	Paydown		2,920	2,920	2,688	2,754	0	166	0	166	0	2,920	0	0	0	102	03/01/2026
31376K-SZ-0	FN 357936 - RMBS		12/01/2021	Paydown		4,761	4,761	4,894	4,871	0	(109)	0	(109)	0	4,761	0	0	0	107	08/01/2035
3137A5-NG-5	FHR 3795 PD - CMO/RMBS		12/01/2021	Paydown		2,222,070	2,222,070	2,208,055	2,216,647	0	5,423	0	5,423	0	2,222,070	0	0	0	50,730	01/15/2040
3137F4-DM-1	FHR 4778 BN - CMO/RMBS		12/01/2021	Paydown		2,303,319	2,303,319	2,299,001	2,299,426	0	3,894	0	3,894	0	2,303,319	0	0	0	42,215	09/15/2045
3137F4-PQ-9	FHR 4776 MW - CMO/RMBS		12/01/2021	Paydown		400,496	400,496	398,478	399,268	0	1,228	0	1,228	0	400,496	0	0	0	6,981	07/15/2045
3137FC-KD-5	FHMS K-GS1 AFX - CMBS		05/03/2021	WELLS FARGO SECURITIES		269,299	245,000	245,398	245,152	0	(30)	0	(30)	0	245,122	0	24,177	24,177	3,165	10/25/2027
3137FC-LD-4	FHMS K-071 A2 - CMBS		05/03/2021	MORGAN STANLEY CO		218,050	195,000	200,838	199,114	0	(210)	0	(210)	0	198,904	0	19,146	19,146	2,759	11/25/2027
3137FD-ER-9	FHMS K-1504 A1 - CMBS		12/01/2021	Paydown		43,262	43,262	44,125	43,818	0	(556)	0	(556)	0	43,262	0	0	0	1,369	11/25/2028
31384U-JF-2	FN 534062 - RMBS		12/01/2021	Paydown		219	219	213	214	0	5	0	5	0	219	0	0	0	7	03/01/2030
31385X-JM-0	FN 555668 - RMBS		12/01/2021	Paydown		3,617	3,617	3,702	3,670	0	(54)	0	(54)	0	3,617	0	0	0	98	07/01/2033
31387P-R5-3	FN 590108 - RMBS		12/01/2021	Paydown		1,008	1,008	1,036	1,033	0	(24)	0	(24)	0	1,008	0	0	0	49	07/01/2031
31389F-F5-6	FN 623988 - RMBS		12/01/2021	Paydown		36,707	36,707	36,741	36,744	0	(38)	0	(38)	0	36,707	0	0	0	1,717	02/01/2032
3138A2-W4-7	FN AH1566 - RMBS		12/01/2021	Paydown		25,507	25,507	26,703	26,647	0	(1,140)	0	(1,140)	0	25,507	0	0	0	556	12/01/2040
3138AF-C2-4	FN AI1888 - RMBS		12/01/2021	Paydown		19,827	19,827	20,589	20,618	0	(791)	0	(791)	0	19,827	0	0	0	421	05/01/2041
3138AF-ZV-5	FN AI2555 - RMBS		12/01/2021	Paydown		17,741	17,741	18,540	18,861	0	(1,120)	0	(1,120)	0	17,741	0	0	0	263	06/01/2041
3138AY-V2-2	FN AJ6932 - RMBS		12/01/2021	Paydown		538,606	538,606	552,407	547,366	0	(8,760)	0	(8,760)	0	538,606	0	0	0	6,021	11/01/2026
3138EE-P7-8	FN AK9445 - RMBS		12/01/2021	Paydown		24,949	24,949	26,606	26,739	0	(1,790)	0	(1,790)	0	24,949	0	0	0	531	03/01/2042
3138EJ-C9-7	FN AL1895 - RMBS		12/01/2021	Paydown		142,263	142,263	151,488	150,598	0	(8,336)	0	(8,336)	0	142,263	0	0	0	2,487	06/01/2042
3138EK-VM-4	FN AL3319 - RMBS		12/01/2021	Paydown		108,929	108,929	114,801	115,130	0	(6,201)	0	(6,201)	0	108,929	0	0	0	1,828	03/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138EM-NX-5	FN AL4905 - RMBS		12/01/2021	Paydown		144,802	144,802	149,032	148,924	0	(4,123)	0	(4,123)	0	144,802	0	0	0	2,188	02/01/2043
3138EQ-T3-6	FN AL7769 - RMBS		12/01/2021	Paydown		149,641	149,641	153,359	153,381	0	(3,740)	0	(3,740)	0	149,641	0	0	0	2,098	12/01/2043
3138EQ-WR-9	FN AL7855 - RMBS		12/01/2021	Paydown		168,804	168,804	175,121	175,162	0	(6,358)	0	(6,358)	0	168,804	0	0	0	2,334	10/01/2043
3138ER-DL-1	FN AL9106 - RMBS		12/01/2021	Paydown		81,271	81,271	87,633	88,285	0	(7,013)	0	(7,013)	0	81,271	0	0	0	1,907	02/01/2046
3138ER-QN-3	FN AL9460 - RMBS		12/01/2021	Paydown		1,300,296	1,300,296	1,294,404	1,295,324	0	4,973	0	4,973	0	1,300,296	0	0	0	11,503	11/01/2031
3138MP-GM-1	FN AQ7403 - RMBS		12/01/2021	Paydown		155,892	155,892	155,478	155,548	0	344	0	344	0	155,892	0	0	0	1,829	11/01/2027
3138NX-J5-7	FN AR1183 - RMBS		12/01/2021	Paydown		53,831	53,831	55,564	55,086	0	(1,255)	0	(1,255)	0	53,831	0	0	0	897	01/01/2043
3138W0-VK-2	FN AR3317 - RMBS		12/01/2021	Paydown		143,905	143,905	142,803	142,840	0	1,065	0	1,065	0	143,905	0	0	0	1,986	02/01/2043
3138W4-CR-0	FN AR6379 - RMBS		12/01/2021	Paydown		67,072	67,072	69,462	68,751	0	(1,678)	0	(1,678)	0	67,072	0	0	0	1,080	02/01/2043
3138W9-2G-4	FN AS0774 - RMBS		12/01/2021	Paydown		169,136	169,136	166,837	167,024	0	2,112	0	2,112	0	169,136	0	0	0	1,646	10/01/2043
3138W9-A2-6	FN AS0024 - RMBS		12/01/2021	Paydown		150,683	150,683	156,828	157,240	0	(6,557)	0	(6,557)	0	150,683	0	0	0	2,598	07/01/2043
3138WJ-FK-9	FN AS8269 - RMBS		12/01/2021	Paydown		1,648,137	1,648,137	1,645,305	1,645,310	0	2,827	0	2,827	0	1,648,137	0	0	0	15,649	11/01/2046
3138WJ-MB-1	FN AS8453 - RMBS		12/01/2021	Paydown		388,992	388,992	390,694	390,635	0	(1,643)	0	(1,643)	0	388,992	0	0	0	3,730	12/01/2046
3138WJ-MJ-4	FN AS8460 - RMBS		12/01/2021	Paydown		195,565	195,565	201,371	201,950	0	(6,385)	0	(6,385)	0	195,565	0	0	0	3,130	12/01/2046
3138WM-FR-7	FN AT0175 - RMBS		12/01/2021	Paydown		41,734	41,734	42,432	42,381	0	(647)	0	(647)	0	41,734	0	0	0	851	03/01/2043
3138WR-JN-1	FN AT3868 - RMBS		12/01/2021	Paydown		117,502	117,502	121,486	121,061	0	(3,558)	0	(3,558)	0	117,502	0	0	0	1,829	06/01/2043
3138WT-RR-9	FN AT5895 - RMBS		12/01/2021	Paydown		354,170	354,170	349,411	349,574	0	4,597	0	4,597	0	354,170	0	0	0	3,802	06/01/2043
3138WT-RW-8	FN AT5900 - RMBS		12/01/2021	Paydown		248,630	248,630	244,959	245,024	0	3,605	0	3,605	0	248,630	0	0	0	2,520	06/01/2043
3138XY-S9-6	FN AW8643 - RMBS		12/01/2021	Paydown		175,222	175,222	177,070	177,093	0	(1,871)	0	(1,871)	0	175,222	0	0	0	3,386	07/01/2044
3138YK-FW-8	FN AY5580 - RMBS		12/01/2021	Paydown		201,914	201,914	210,212	209,798	0	(7,883)	0	(7,883)	0	201,914	0	0	0	3,432	06/01/2045
3138YR-5G-9	FN AZ0846 - RMBS		12/01/2021	Paydown		244,717	244,717	260,815	262,648	0	(17,931)	0	(17,931)	0	244,717	0	0	0	4,667	07/01/2045
31390C-SP-2	FN 642326 - RMBS		12/01/2021	Paydown		1,487	1,487	1,546	1,535	0	(48)	0	(48)	0	1,487	0	0	0	57	05/01/2032
31390E-6J-6	FN 644473 - RMBS		12/01/2021	Paydown		670	670	678	677	0	(7)	0	(7)	0	670	0	0	0	22	05/01/2032
31390F-7D-5	FN 645392 - RMBS		12/01/2021	Paydown		4,981	4,981	5,056	5,036	0	(55)	0	(55)	0	4,981	0	0	0	132	05/01/2032
31390G-PL-5	FN 645827 - RMBS		12/01/2021	Paydown		1,521	1,521	1,582	1,564	0	(43)	0	(43)	0	1,521	0	0	0	58	06/01/2032
31390H-WH-4	FN 646948 - RMBS		12/01/2021	Paydown		1,946	1,946	2,063	2,042	0	(96)	0	(96)	0	1,946	0	0	0	81	06/01/2032
31390R-MB-6	FN 653854 - RMBS		12/01/2021	Paydown		720	720	763	756	0	(36)	0	(36)	0	720	0	0	0	30	08/01/2032
31392C-T6-1	FNW 2002-W3 A4 - CMO/RMBS		12/01/2021	Paydown		136,491	136,491	136,469	136,410	0	81	0	81	0	136,491	0	0	0	4,235	11/25/2041
31392U-Z7-2	FSPC T-048 1A4 - CMO/RMBS		12/01/2021	Paydown		196,848	196,848	196,842	195,770	0	1,078	0	1,078	0	196,848	0	0	0	5,846	07/25/2033
31393H-WN-8	FHR 2552B NE - CMO/RMBS		12/01/2021	Paydown		288,631	288,631	285,745	286,959	0	1,672	0	1,672	0	288,631	0	0	0	8,846	01/15/2033
31393M-ZT-1	FHR 2583A PW - CMO/RMBS		12/01/2021	Paydown		450,876	450,876	459,189	453,227	0	(2,352)	0	(2,352)	0	450,876	0	0	0	11,331	03/15/2033
31393X-VH-7	FNW 2004-W3 A6 - CMO/RMBS		03/25/2021	Paydown		11,550	11,550	11,258	11,504	0	46	0	46	0	11,550	0	0	0	84	05/25/2034
31397S-U2-8	FNR 2011-41 KA - CMO/RMBS		12/01/2021	Paydown		314,223	314,223	328,167	323,316	0	(9,093)	0	(9,093)	0	314,223	0	0	0	6,057	01/25/2041
31400Q-P9-8	FN 694448 - RMBS		12/01/2021	Paydown		1,216	1,216	1,228	1,228	0	(12)	0	(12)	0	1,216	0	0	0	39	04/01/2033
31402C-V5-8	FN 725236 - RMBS		12/01/2021	Paydown		4,078	4,078	4,190	4,196	0	(117)	0	(117)	0	4,078	0	0	0	95	03/01/2034
31402C-YK-2	FN 725314 - RMBS		12/01/2021	Paydown		74,599	74,599	73,654	73,743	0	856	0	856	0	74,599	0	0	0	1,694	04/01/2034
31402D-P7-9	FN 725946 - RMBS		12/01/2021	Paydown		5,912	5,912	5,941	5,938	0	(26)	0	(26)	0	5,912	0	0	0	165	11/01/2034
31402R-JV-2	FN 735676 - RMBS		12/01/2021	Paydown		24,939	24,939	25,813	25,789	0	(850)	0	(850)	0	24,939	0	0	0	637	07/01/2035
31403D-T3-3	FN 745870 - RMBS		12/01/2021	Paydown		31,837	31,837	34,285	34,234	0	(2,396)	0	(2,396)	0	31,837	0	0	0	829	10/01/2036
31403D-V2-2	FN 745933 - RMBS		12/01/2021	Paydown		897	897	899	899	0	(2)	0	(2)	0	897	0	0	0	26	09/01/2036
31403M-XE-4	FN 753177 - RMBS		12/01/2021	Paydown		52,775	52,775	54,936	54,190	0	(1,415)	0	(1,415)	0	52,775	0	0	0	1,680	12/01/2033
31403Y-X9-9	FN 762204 - RMBS		12/01/2021	Paydown		4,840	4,840	4,870	4,865	0	(25)	0	(25)	0	4,840	0	0	0	138	12/01/2033
31404P-6Y-2	FN 774987 - RMBS		12/01/2021	Paydown		103,461	103,461	101,650	101,851	0	1,610	0	1,610	0	103,461	0	0	0	2,176	05/01/2034
31404U-YH-7	FN 779312 - RMBS		12/01/2021	Paydown		23,921	23,921	23,674	23,707	0	214	0	214	0	23,921	0	0	0	732	06/01/2034
31404X-TA-2	FN 781845 - RMBS		12/01/2021	Paydown		8,545	8,545	8,665	8,630	0	(85)	0	(85)	0	8,545	0	0	0	258	12/01/2034
31404Y-QP-0	FN 782662 - RMBS		12/01/2021	Paydown		421	421	430	429	0	(8)	0	(8)	0	421	0	0	0	12	08/01/2034
31405G-T9-1	FN 789076 - RMBS		12/01/2021	Paydown		11,882	11,882	12,530	12,616	0	(734)	0	(734)	0	11,882	0	0	0	239	08/01/2034
31405Q-LS-5	FN 796037 - RMBS		12/01/2021	Paydown		7,602	7,602	7,677	7,662	0	(60)	0	(60)	0	7,602	0	0	0	188	09/01/2034
31406G-3H-0	FN 810000 - RMBS		12/01/2021	Paydown		148,694	148,694	147,776	147,957	0	737	0	737	0	148,694	0	0	0	3,891	03/01/2035
31406H-P8-4	FN 810547 - RMBS		12/01/2021	Paydown		1,767	1,767	1,749	1,740	0	27	0	27	0	1,767	0	0	0	17	01/01/2035
31407C-NF-0	FN 826690 - RMBS		12/01/2021	Paydown		1,362	1,362	1,373	1,375	0	(13)	0	(13)	0	1,362	0	0	0	53	08/01/2035
31407F-F3-9	FN 829186 - RMBS		12/01/2021	Paydown		294	294	293	293	0	1	0	1	0	294	0	0	0	11	07/01/2035
31407F-J6-8	FN 829285 - RMBS		12/01/2021	Paydown		2,874	2,874	2,982	2,973	0	(99)	0	(99)	0	2,874	0	0	0	64	09/01/2035
31407H-3L-8	FN 831603 - RMBS		12/01/2021	Paydown		1,910	1,910	1,912	1,910	0	0	0	0	0	1,910	0	0	0	17	06/01/2036
31407J-VL-3	FN 832319 - RMBS		12/01/2021	Paydown		1,034	1,034	990	1,003	0	31	0	31	0	1,034	0	0	0	31	08/01/2035
31407M-7C-3	FN 835291 - RMBS		12/01/2021	Paydown		15,366	15,366	15,199	15,254	0	112	0	112	0	15,366	0	0	0	589	09/01/2035
31407N-NW-9	FN 835705 - RMBS		12/01/2021	Paydown		770	770	809	826	0	(56)	0	(56)	0	770	0	0	0	17	08/01/2035
31407S-MD-1	FN 839256 - RMBS		12/01/2021	Paydown		31,282	31,282	31,632	31,462	0	(180)	0	(180)	0	31,282	0	0	0	1,182	09/01/2035

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
31407Y-R6-8	FN 844809 - RMBS		12/01/2021	Paydown		581	581	567	567	0	14	0	14	0	581	0	0	0	15	11/01/2035
31408A-FU-9	FN 845379 - RMBS		12/01/2021	Paydown		1,014	1,014	983	986	0	28	0	28	0	1,014	0	0	0	20	01/01/2036
31408J-RP-8	FN 852894 - RMBS		12/01/2021	Paydown		324	324	305	313	0	10	0	10	0	324	0	0	0	11	03/01/2036
31409V-HD-8	FN 879628 - RMBS		05/25/2021	Paydown		233	233	232	232	0	1	0	1	0	233	0	0	0	3	06/01/2021
31409X-4G-1	FN 882023 - RMBS		12/01/2021	Paydown		672	672	667	667	0	5	0	5	0	672	0	0	0	10	05/01/2036
3140FK-SC-5	FN BE0514 - RMBS		12/01/2021	Paydown		766,762	766,762	772,872	771,152	0	(4,390)	0	(4,390)	0	766,762	0	0	0	7,017	11/01/2031
3140FM-DF-0	FN BE1901 - RMBS		12/01/2021	Paydown		618,641	618,641	618,061	618,035	0	607	0	607	0	618,641	0	0	0	6,779	12/01/2046
3140FM-SZ-0	FN BE2335 - RMBS		12/01/2021	Paydown		110,478	110,478	112,868	112,899	0	(2,422)	0	(2,422)	0	110,478	0	0	0	1,764	02/01/2047
3140FQ-S7-3	FN BE5041 - RMBS		12/01/2021	Paydown		83,087	83,087	85,320	85,245	0	(2,158)	0	(2,158)	0	83,087	0	0	0	1,410	11/01/2046
3140HU-B7-0	FN BL2761 - CMBS/RMBS		12/01/2021	Paydown		4,369	4,369	4,460	4,452	0	(83)	0	(83)	0	4,369	0	0	0	70	06/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS		12/01/2021	Paydown		2,891	2,891	2,965	2,959	0	(68)	0	(68)	0	2,891	0	0	0	47	06/01/2049
3140HU-YQ-3	FN BL3418 - CMBS/RMBS		12/01/2021	Paydown		7,524	7,524	7,656	7,632	0	(108)	0	(108)	0	7,524	0	0	0	96	11/01/2030
3140J9-FS-5	FN BM4676 - RMBS		12/01/2021	Paydown		282,093	282,093	290,810	290,264	0	(8,170)	0	(8,170)	0	282,093	0	0	0	5,744	10/01/2048
3140JG-LQ-6	FN BN0334 - RMBS		12/01/2021	Paydown		77,923	77,923	81,143	82,486	0	(4,563)	0	(4,563)	0	77,923	0	0	0	1,417	12/01/2048
3140JP-KH-7	FN BN6595 - RMBS		12/01/2021	Paydown		91,298	91,298	93,427	94,143	0	(2,845)	0	(2,845)	0	91,298	0	0	0	1,447	05/01/2049
3140JH-NS-5	FN BO2200 - RMBS		12/01/2021	Paydown		87,332	87,332	90,272	90,471	0	(3,139)	0	(3,139)	0	87,332	0	0	0	1,397	09/01/2049
3140JH-QR-4	FN BO2263 - RMBS		12/01/2021	Paydown		153,905	153,905	158,787	159,083	0	(5,177)	0	(5,177)	0	153,905	0	0	0	2,571	10/01/2049
3140JX-RN-0	FN BO3192 - RMBS		12/01/2021	Paydown		185,891	185,891	190,916	191,537	0	(5,646)	0	(5,646)	0	185,891	0	0	0	2,302	10/01/2049
3140K1-4D-5	FN BO6219 - RMBS		12/01/2021	Paydown		233,686	233,686	236,917	236,747	0	(3,061)	0	(3,061)	0	233,686	0	0	0	3,103	12/01/2049
3140KD-KX-7	FN BP5709 - RMBS		02/01/2021	Various		1,126,806	1,048,043	1,086,198	1,085,677	0	(2,568)	0	(2,568)	0	1,083,109	0	43,697	43,697	(20,658)	05/01/2050
3140KQ-RP-8	FN BQ4993 - RMBS		12/01/2021	Paydown		29,005	29,005	30,015	30,001	0	(996)	0	(996)	0	29,005	0	0	0	290	10/01/2050
3140KR-CZ-0	FN BQ5487 - RMBS		12/01/2021	Paydown		28,002	28,002	29,417	29,400	0	(1,398)	0	(1,398)	0	28,002	0	0	0	473	11/01/2050
3140KU-VQ-2	FN BQ8722 - RMBS		12/01/2021	Paydown		40,031	40,031	41,288	0	0	(1,257)	0	(1,257)	0	40,031	0	0	0	444	11/01/2050
3140KV-SC-5	FN BQ9514 - RMBS		12/01/2021	Paydown		37,283	37,283	37,629	37,628	0	(346)	0	(346)	0	37,283	0	0	0	347	12/01/2050
3140Q9-XC-2	FN CA2474 - RMBS		12/01/2021	Paydown		83,248	83,248	86,273	87,646	0	(4,398)	0	(4,398)	0	83,248	0	0	0	1,490	07/01/2048
3140QA-JH-4	FN CA2963 - RMBS		12/01/2021	Paydown		80,956	80,956	85,541	87,386	0	(6,430)	0	(6,430)	0	80,956	0	0	0	1,670	01/01/2049
3140QC-Q6-6	FN CA4976 - RMBS		12/01/2021	Paydown		190,056	190,056	202,083	202,045	0	(11,990)	0	(11,990)	0	190,056	0	0	0	2,854	01/01/2050
3140QE-D9-0	FN CA6427 - RMBS		12/01/2021	Paydown		147,252	147,252	156,547	155,904	0	(8,652)	0	(8,652)	0	147,252	0	0	0	2,735	07/01/2050
3140QE-RX-2	FN CA6801 - RMBS		12/01/2021	Paydown		87,021	87,021	89,822	0	0	(2,801)	0	(2,801)	0	87,021	0	0	0	907	08/01/2050
3140QF-7C-7	FN CA8090 - RMBS		03/09/2021	Various		3,420,997	3,499,199	3,526,537	3,526,580	0	(1,194)	0	(1,194)	0	3,525,387	0	(104,390)	(104,390)	14,357	12/01/2050
3140QF-ND-7	FN CA7587 - RMBS		02/01/2021	Various		545,123	540,884	546,356	546,344	0	(111)	0	(111)	0	546,234	0	(1,111)	(1,111)	(242)	11/01/2050
3140QF-S4-2	FN CA7738 - RMBS		12/01/2021	Paydown		74,965	74,965	78,877	0	0	(3,912)	0	(3,912)	0	74,965	0	0	0	1,089	11/01/2050
3140QH-HG-3	FN CA9230 - RMBS		12/01/2021	Paydown		87,486	87,486	90,289	0	0	(2,802)	0	(2,802)	0	87,486	0	0	0	1,022	02/01/2051
3140QK-SA-7	FN CB0512 - RMBS		12/01/2021	Paydown		42,499	42,499	44,338	0	0	(1,839)	0	(1,839)	0	42,499	0	0	0	442	05/01/2051
3140QL-NA-0	FN CB1284 - RMBS		12/01/2021	Paydown		7,629	7,629	7,893	0	0	(263)	0	(263)	0	7,629	0	0	0	16	08/01/2051
3140X4-EA-0	FN FM1028 - RMBS		12/01/2021	Paydown		45,497	45,497	46,741	47,228	0	(1,732)	0	(1,732)	0	45,497	0	0	0	693	06/01/2049
3140X5-4P-5	FN FM2629 - RMBS		12/01/2021	Paydown		67,539	67,539	70,003	0	0	(2,464)	0	(2,464)	0	67,539	0	0	0	513	03/01/2050
3140X5-CM-3	FN FM1875 - RMBS		02/01/2021	Various		155,636	138,512	144,821	147,025	0	(1,058)	0	(1,058)	0	145,967	0	9,668	9,668	(7,257)	01/01/2049
3140X6-2N-0	FN FM3480 - RMBS		12/01/2021	Paydown		127,700	127,700	133,083	132,885	0	(5,185)	0	(5,185)	0	127,700	0	0	0	1,706	06/01/2050
3140X6-AQ-4	FN FM2714 - RMBS		12/01/2021	Paydown		110,264	110,264	117,164	116,734	0	(6,470)	0	(6,470)	0	110,264	0	0	0	1,651	03/01/2050
3140X6-S7-7	FN FM3241 - RMBS		12/01/2021	Paydown		98,010	98,010	104,074	104,047	0	(6,037)	0	(6,037)	0	98,010	0	0	0	1,402	03/01/2050
3140X7-2G-3	FN FM4374 - RMBS		12/01/2021	Paydown		48,858	48,858	50,568	50,527	0	(1,669)	0	(1,669)	0	48,858	0	0	0	557	09/01/2050
3140X7-D9-7	FN FM3727 - RMBS		12/01/2021	Paydown		98,789	98,789	104,585	103,992	0	(5,203)	0	(5,203)	0	98,789	0	0	0	1,587	07/01/2050
3140X8-3J-4	FN FM5300 - RMBS		02/18/2021	Various		4,955,853	5,000,000	5,048,438	5,048,368	0	(1,510)	0	(1,510)	0	5,046,858	0	(91,005)	(91,005)	16,201	12/01/2050
3140X8-EH-6	FN FM4635 - RMBS		12/01/2021	Paydown		35,309	35,309	36,675	36,651	0	(1,341)	0	(1,341)	0	35,309	0	0	0	422	11/01/2050
3140X8-KF-3	FN FM4793 - RMBS		12/01/2021	Paydown		63,490	63,490	65,622	65,578	0	(2,089)	0	(2,089)	0	63,490	0	0	0	814	11/01/2050
3140X8-RQ-2	FN FM4994 - RMBS		03/26/2021	Various		20,404,768	20,004,769	20,779,172	20,777,153	0	(22,715)	0	(22,715)	0	20,754,438	0	(349,671)	(349,671)	94,248	12/01/2050
3140XA-FV-9	FN FM6479 - RMBS		12/01/2021	Paydown		52,172	52,172	53,560	0	0	(1,388)	0	(1,388)	0	52,172	0	0	0	642	03/01/2051
3140XA-LY-6	FN FM6642 - RMBS		12/01/2021	Paydown		93,101	93,101	96,083	0	0	(2,982)	0	(2,982)	0	93,101	0	0	0	1,029	03/01/2051
3140XA-MW-9	FN FM6672 - RMBS		12/01/2021	Paydown		60,632	60,632	62,576	0	0	(1,944)	0	(1,944)	0	60,632	0	0	0	695	03/01/2051
3140XA-QS-4	FN FM6764 - RMBS		12/01/2021	Paydown		14,346	14,346	14,987	0	0	(641)	0	(641)	0	14,868	0	(522)	(522)	154	03/01/2051
3140XB-ZC-7	FN FM7938 - RMBS		12/01/2021	Paydown		5,380	5,380	5,545	0	0	(165)	0	(165)	0	5,380	0	0	0	15	07/01/2051
31410G-5V-1	FN 889260 - RMBS		12/01/2021	Paydown		5,351	5,351	5,513	5,507	0	(156)	0	(156)	0	5,351	0	0	0	146	04/01/2038
31410K-JX-3	FN 889578 - RMBS		12/01/2021	Paydown		158	158	161	161	0	(3)	0	(3)	0	158	0	0	0	5	04/01/2038
31410K-JY-1	FN 889579 - RMBS		12/01/2021	Paydown		2,906	2,906	2,909	2,909	0	(4)	0	(4)	0	2,906	0	0	0	93	05/01/2038
31410R-RY-7	FN 895203 - RMBS		12/01/2021	Paydown		121	121	123	123	0	(2)	0	(2)	0	121	0	0	0	4	08/01/2036
31410V-5G-1	FN 899147 - RMBS		12/01/2021	Paydown		165	165	162	161	0	4	0	4	0	165	0	0	0	4	04/01/2037
31410V-6M-7	FN 899176 - RMBS		12/01/2021	Paydown		1,441	1,441	1,449	1,448	0	(7)	0	(7)	0	1,441	0	0	0	37	02/01/2037

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
31411A-RJ-6	FN 902389 - RMBS		12/01/2021	Paydown		25,763	25,763	26,037	26,035	0	(272)	0	(272)	0	25,763	0	0	0	520	11/01/2036
31411G-DN-9	FN 907409 - RMBS		12/01/2021	Paydown		5,923	5,923	5,975	5,996	0	(73)	0	(73)	0	5,923	0	0	0	186	01/01/2037
31411U-G9-6	FN 914724 - RMBS		12/01/2021	Paydown		283	283	278	278	0	5	0	5	0	283	0	0	0	8	04/01/2037
31411Y-N9-0	FN 918516 - RMBS		12/01/2021	Paydown		1,162	1,162	1,191	1,190	0	(28)	0	(28)	0	1,162	0	0	0	20	06/01/2037
31412A-RD-8	FN 919484 - RMBS		12/01/2021	Paydown		1,356	1,356	1,342	1,343	0	13	0	13	0	1,356	0	0	0	41	05/01/2037
31412M-J3-3	FN 929182 - RMBS		12/01/2021	Paydown		4,838	4,838	4,943	4,940	0	(102)	0	(102)	0	4,838	0	0	0	101	03/01/2038
31412M-ZA-9	FN 929637 - RMBS		12/01/2021	Paydown		95	95	98	99	0	(4)	0	(4)	0	95	0	0	0	3	06/01/2038
31412Q-2Y-4	FN 932391 - RMBS		12/01/2021	Paydown		17,441	17,441	17,429	17,440	0	2	0	2	0	17,441	0	0	0	336	01/01/2040
31412R-B2-2	FN 932557 - RMBS		12/01/2021	Paydown		8,329	8,329	8,591	8,498	0	(168)	0	(168)	0	8,329	0	0	0	174	02/01/2025
31412S-GU-3	FN 933211 - RMBS		12/01/2021	Paydown		9,035	9,035	9,007	9,007	0	28	0	28	0	9,035	0	0	0	331	12/01/2037
31412S-R8-0	FN 933511 - RMBS		12/01/2021	Paydown		1,329	1,329	1,350	1,346	0	(17)	0	(17)	0	1,329	0	0	0	67	02/01/2038
31412S-ZB-4	FN 933738 - RMBS		12/01/2021	Paydown		1,105	1,105	1,112	1,111	0	(7)	0	(7)	0	1,105	0	0	0	24	04/01/2038
31412X-UG-7	FN 938083 - RMBS		12/01/2021	Paydown		1,081	1,081	1,083	1,082	0	(1)	0	(1)	0	1,081	0	0	0	36	07/01/2037
31413B-ST-9	FN 940730 - RMBS		12/01/2021	Paydown		1,969	1,969	1,977	1,974	0	(5)	0	(5)	0	1,969	0	0	0	64	10/01/2037
31413D-FE-2	FN 942165 - RMBS		12/01/2021	Paydown		1,233	1,233	1,294	1,289	0	(56)	0	(56)	0	1,233	0	0	0	44	07/01/2037
31413J-C7-7	FN 946594 - RMBS		12/01/2021	Paydown		111	111	114	114	0	(3)	0	(3)	0	111	0	0	0	5	09/01/2037
31413J-MS-0	FN 946869 - RMBS		12/01/2021	Paydown		1,009	1,009	1,043	1,044	0	(34)	0	(34)	0	1,009	0	0	0	22	09/01/2037
31414B-T9-1	FN 961476 - RMBS		12/01/2021	Paydown		439	439	448	449	0	(9)	0	(9)	0	439	0	0	0	14	02/01/2038
31414C-6Y-9	FN 962687 - RMBS		12/01/2021	Paydown		3,229	3,229	3,294	3,292	0	(62)	0	(62)	0	3,229	0	0	0	73	04/01/2038
31414L-AH-1	FN 969008 - RMBS		12/01/2021	Paydown		62,423	62,423	62,950	62,924	0	(500)	0	(500)	0	62,423	0	0	0	1,709	02/01/2038
31414Q-MH-7	FN 972960 - RMBS		12/01/2021	Paydown		99	99	100	99	0	(1)	0	(1)	0	99	0	0	0	3	03/01/2038
31414R-WL-5	FN 974151 - RMBS		12/01/2021	Paydown		903	903	903	903	0	0	0	0	0	903	0	0	0	26	02/01/2038
31414T-Q6-1	FN 975777 - RMBS		12/01/2021	Paydown		33	33	32	33	0	0	0	0	0	33	0	0	0	1	04/01/2038
31415M-DV-4	FN 984016 - RMBS		12/01/2021	Paydown		767	767	800	813	0	(46)	0	(46)	0	767	0	0	0	17	06/01/2038
31415P-BM-9	FN 984844 - RMBS		12/01/2021	Paydown		4,669	4,669	4,795	4,777	0	(108)	0	(108)	0	4,669	0	0	0	201	07/01/2038
31415Q-MQ-6	FN 986067 - RMBS		12/01/2021	Paydown		2,525	2,525	2,508	2,505	0	19	0	19	0	2,525	0	0	0	93	08/01/2038
31415Q-TA-4	FN 986245 - RMBS		12/01/2021	Paydown		13,314	13,314	13,124	13,146	0	168	0	168	0	13,314	0	0	0	262	07/01/2038
31415X-KE-0	FN 992293 - RMBS		12/01/2021	Paydown		1,778	1,778	1,818	1,816	0	(38)	0	(38)	0	1,778	0	0	0	41	01/01/2039
31416H-6G-5	FN AA0870 - RMBS		12/01/2021	Paydown		346	346	352	351	0	(5)	0	(5)	0	346	0	0	0	10	01/01/2039
31416H-UA-1	FN AA0576 - RMBS		12/27/2021	Paydown		107,385	107,385	108,224	107,328	0	57	0	57	0	107,385	0	0	0	5,289	02/01/2039
31416J-FN-6	FN AA1072 - RMBS		12/01/2021	Paydown		2,329	2,329	2,407	2,410	0	(81)	0	(81)	0	2,329	0	0	0	51	12/01/2038
31416K-YU-6	FN AA2522 - RMBS		12/01/2021	Paydown		32,751	32,751	32,757	32,773	0	(22)	0	(22)	0	32,751	0	0	0	487	03/01/2039
31416L-ZK-5	FN AA3445 - RMBS		12/01/2021	Paydown		7,546	7,546	7,628	7,635	0	(89)	0	(89)	0	7,546	0	0	0	161	03/01/2039
31416M-4T-8	FN AA4433 - RMBS		12/01/2021	Paydown		3,743	3,743	3,816	3,812	0	(69)	0	(69)	0	3,743	0	0	0	85	03/01/2039
31416P-WY-9	FN AA6062 - RMBS		12/01/2021	Paydown		121,259	121,259	124,764	124,135	0	(2,876)	0	(2,876)	0	121,259	0	0	0	3,885	05/01/2039
31416R-RB-1	FN AA7681 - RMBS		12/01/2021	Paydown		29,843	29,843	30,398	30,422	0	(578)	0	(578)	0	29,843	0	0	0	481	06/01/2039
31416W-LZ-3	FN AB1243 - RMBS		12/01/2021	Paydown		27,514	27,514	28,309	28,057	0	(543)	0	(543)	0	27,514	0	0	0	532	07/01/2025
31416Y-LG-1	FN AB3026 - RMBS		12/01/2021	Paydown		18,862	18,862	19,888	19,883	0	(1,021)	0	(1,021)	0	18,862	0	0	0	353	05/01/2041
31417B-7A-9	FN AB5388 - RMBS		12/01/2021	Paydown		100,322	100,322	107,345	109,034	0	(8,712)	0	(8,712)	0	100,322	0	0	0	2,106	06/01/2042
31417B-PP-6	FN AB4929 - RMBS		12/01/2021	Paydown		57,310	57,310	58,017	57,887	0	(577)	0	(577)	0	57,310	0	0	0	713	04/01/2042
31417D-LP-6	FN AB6633 - RMBS		12/01/2021	Paydown		86,087	86,087	90,700	90,758	0	(4,671)	0	(4,671)	0	86,087	0	0	0	1,406	10/01/2042
31417G-H2-5	FN AB9248 - RMBS		12/01/2021	Paydown		229,014	229,014	226,160	226,159	0	2,855	0	2,855	0	229,014	0	0	0	2,113	05/01/2043
31417G-MY-9	FN AB9374 - RMBS		12/01/2021	Paydown		153,241	153,241	156,952	156,276	0	(3,035)	0	(3,035)	0	153,241	0	0	0	2,129	05/01/2043
31417G-WV-4	FN AB9659 - RMBS		12/01/2021	Paydown		17,773	17,773	17,856	17,828	0	(55)	0	(55)	0	17,773	0	0	0	277	06/01/2043
31417J-NH-9	FN AC0391 - RMBS		12/01/2021	Paydown		276,830	276,830	277,773	277,903	0	(1,073)	0	(1,073)	0	276,830	0	0	0	5,085	07/01/2039
31417K-WA-1	FN AC1540 - RMBS		12/01/2021	Paydown		61,870	61,870	61,945	61,971	0	(101)	0	(101)	0	61,870	0	0	0	1,491	09/01/2039
31417L-MY-8	FN AC2174 - RMBS		12/01/2021	Paydown		4,442	4,442	4,431	4,431	0	11	0	11	0	4,442	0	0	0	81	07/01/2039
31417M-UZ-4	FN AC3299 - RMBS		12/01/2021	Paydown		5,558	5,558	5,801	5,814	0	(257)	0	(257)	0	5,558	0	0	0	125	10/01/2039
31417N-7F-2	FN AC4493 - RMBS		12/01/2021	Paydown		13,993	13,993	13,875	13,879	0	114	0	114	0	13,993	0	0	0	168	09/01/2039
31417Y-FL-6	FN MA0170 - RMBS		12/01/2021	Paydown		14,090	14,090	14,284	14,287	0	(198)	0	(198)	0	14,090	0	0	0	327	09/01/2039
31418B-6H-4	FN MA2671 - RMBS		12/01/2021	Paydown		102,021	102,021	107,983	108,569	0	(6,548)	0	(6,548)	0	102,021	0	0	0	1,688	07/01/2046
31418C-3J-1	FN MA3500 - RMBS		12/01/2021	Paydown		379,198	379,198	377,184	377,071	0	2,127	0	2,127	0	379,198	0	0	0	4,583	10/01/2048
31418C-4F-8	FN MA3521 - RMBS		12/01/2021	Paydown		89,092	89,092	92,788	94,163	0	(5,071)	0	(5,071)	0	89,092	0	0	0	1,569	11/01/2048
31418C-4X-9	FN MA3537 - RMBS		12/01/2021	Paydown		46,672	46,672	49,159	49,992	0	(3,320)	0	(3,320)	0	46,672	0	0	0	967	12/01/2048
31418C-EC-4	FN MA2830 - RMBS		12/01/2021	Paydown		1,089,509	1,089,509	1,099,383	1,096,805	0	(7,296)	0	(7,296)	0	1,089,509	0	0	0	10,123	12/01/2031
31418C-EG-5	FN MA2834 - RMBS		12/01/2021	Paydown		233,690	233,690	240,992	241,652	0	(7,963)	0	(7,963)	0	233,690	0	0	0	2,744	12/01/2046
31418C-WS-9	FN MA3356 - RMBS		12/01/2021	Paydown		3,559,788	3,559,788	3,491,929	3,478,695	0	81,093	0	81,093	0	3,559,788	0	0	0	52,192	05/01/2048
31418C-Z9-8	FN MA3467 - RMBS		12/01/2021	Paydown		40,317	40,317	41,911	42,554	0	(2,237)	0	(2,237)	0	40,317	0	0	0	719	09/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418C-ZJ-6	FN MA3444 - RMBS		12/01/2021	Paydown		100,103	100,103	105,773	107,293	0	(7,189)	0	(7,189)	0	100,103	0	0	0	2,130	08/01/2048
31418D-3H-3	FN MA4399 - RMBS		12/01/2021	Paydown		3,364	3,364	3,493	0	0	(129)	0	(129)	0	3,364	0	0	0	23	08/01/2051
31418D-AQ-5	FN MA3614 - RMBS		12/01/2021	Paydown		87,451	87,451	89,869	90,886	0	(3,436)	0	(3,436)	0	87,451	0	0	0	1,324	03/01/2049
31418D-AS-1	FN MA3616 - RMBS		12/01/2021	Paydown		92,882	92,882	97,327	98,701	0	(5,819)	0	(5,819)	0	92,882	0	0	0	1,915	03/01/2049
31418D-BF-8	FN MA3637 - RMBS		12/01/2021	Paydown		98,891	98,891	101,645	102,799	0	(3,908)	0	(3,908)	0	98,891	0	0	0	1,487	04/01/2049
31418D-C6-7	FN MA3692 - RMBS		12/01/2021	Paydown		110,134	110,134	112,892	114,051	0	(3,917)	0	(3,917)	0	110,134	0	0	0	1,711	07/01/2049
31418D-ES-7	FN MA3744 - RMBS		12/01/2021	Paydown		111,226	111,226	111,869	112,141	0	(915)	0	(915)	0	111,226	0	0	0	1,424	08/01/2049
31418D-FR-8	FN MA3775 - RMBS		12/01/2021	Paydown		51,686	51,686	53,091	53,526	0	(1,840)	0	(1,840)	0	51,686	0	0	0	816	09/01/2049
31418D-SH-6	FN MA4119 - RMBS		12/01/2021	Paydown		65,093	65,093	67,257	67,168	0	(2,075)	0	(2,075)	0	65,093	0	0	0	727	09/01/2050
31418D-TQ-5	FN MA4158 - RMBS		12/01/2021	Paydown		53,479	53,479	55,269	55,189	0	(1,710)	0	(1,710)	0	53,479	0	0	0	649	10/01/2050
31418D-YY-2	FN MA4326 - RMBS		12/01/2021	Paydown		45,276	45,276	46,694	0	0	(1,418)	0	(1,418)	0	45,276	0	0	0	571	05/01/2051
31418N-XX-3	FN AD1593 - RMBS		12/01/2021	Paydown		137,946	137,946	138,494	138,555	0	(609)	0	(609)	0	137,946	0	0	0	2,566	02/01/2040
31418Q-S9-5	FN AD3243 - RMBS		12/01/2021	Paydown		128,400	128,400	128,707	128,767	0	(367)	0	(367)	0	128,400	0	0	0	1,977	04/01/2040
31419D-JY-8	FN AE2978 - RMBS		12/01/2021	Paydown		293,833	293,832	308,099	304,585	0	(10,753)	0	(10,753)	0	293,833	0	0	0	4,525	08/01/2025
31419E-5G-0	FN AE4446 - RMBS		12/01/2021	Paydown		21,824	21,824	21,449	21,428	0	396	0	396	0	21,824	0	0	0	451	12/01/2040
31419K-GQ-2	FN AE8306 - RMBS		12/01/2021	Paydown		34,192	34,192	35,404	35,433	0	(1,241)	0	(1,241)	0	34,192	0	0	0	724	11/01/2040
31419K-WQ-4	FN AE8754 - RMBS		12/01/2021	Paydown		40,532	40,532	40,000	39,953	0	580	0	580	0	40,532	0	0	0	774	10/01/2040
341271-AB-0	FLORIDA ST BRD ADMIN FIN CORP REV		07/01/2021	Maturity @ 100.00		6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	164,875	07/01/2021
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2021	Paydown		32,375	32,375	38,469	38,389	0	(6,014)	0	(6,014)	0	32,375	0	0	0	809	11/26/2055
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		12/25/2021	Paydown		20,253	20,253	22,708	22,671	0	(2,418)	0	(2,418)	0	20,253	0	0	0	407	11/25/2052
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS		02/22/2021	Paydown		(9,277)	0	0	(9,277)	0	0	0	0	0	(9,277)	0	0	0	0	07/25/2056
45201Y-E4-5	ILLINOIS HSG DEV AUTH REV		10/04/2021	Call @ 100.00		1,415,000	1,415,000	1,415,000	1,415,000	0	0	0	0	0	1,415,000	0	0	0	11,310	02/01/2024
45201Y-E5-2	ILLINOIS HSG DEV AUTH REV		10/04/2021	Call @ 100.00		1,425,000	1,425,000	1,425,000	1,425,000	0	0	0	0	0	1,425,000	0	0	0	11,488	08/01/2024
45201Y-E6-0	ILLINOIS HSG DEV AUTH REV		10/04/2021	Call @ 100.00		1,210,000	1,210,000	1,210,000	1,210,000	0	0	0	0	0	1,210,000	0	0	0	9,709	02/01/2025
48503T-AA-5	MO 5.242 12/10/32		12/10/2021	Paydown		444,750	444,751	444,751	444,752	0	(2)	0	(2)	0	444,750	0	0	0	12,729	12/10/2032
49130T-SR-8	KENTUCKY HSG CORP HSG REV		12/29/2021	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,222	01/01/2034
49130T-VJ-2	KENTUCKY HSG CORP HSG REV		04/30/2021	RAYMOND JAMES & ASSOCIATES		318,858	300,000	300,000	300,000	0	0	0	0	0	300,000	0	18,858	18,858	8,335	07/01/2025
49130T-VK-9	KENTUCKY HSG CORP HSG REV		06/08/2021	NATIONAL FINL SVCS CORP,		784,624	725,000	725,000	725,000	0	0	0	0	0	725,000	0	59,624	59,624	22,953	01/01/2026
49130T-VL-7	KENTUCKY HSG CORP HSG REV		06/08/2021	NATIONAL FINL SVCS CORP,		151,435	140,000	140,000	140,000	0	0	0	0	0	140,000	0	11,435	11,435	4,498	07/01/2026
52909M-CC-6	LEXINGTON-FAYETTE URBAN CNTY ARPT BRD KY		04/14/2021	TD Securities		2,847,849	2,690,000	2,690,000	2,690,000	0	0	0	0	0	2,690,000	0	157,849	157,849	63,663	07/01/2027
542690-3K-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV		09/01/2021	Maturity @ 100.00		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	15,332	09/01/2021
546540-QM-0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		04/14/2021	Oppenheimer Funds		640,134	600,000	600,000	600,000	0	0	0	0	0	600,000	0	40,134	40,134	14,295	07/01/2025
546540-QN-8	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		04/15/2021	PERSHING LLC		1,395,479	1,295,000	1,295,000	1,295,000	0	0	0	0	0	1,295,000	0	100,479	100,479	32,427	07/01/2026
56052F-BA-2	MAINE ST HSG AUTH MTG PUR		03/02/2021	HILLTOP SECURITIES INC		549,613	515,000	515,000	515,000	0	0	0	0	0	515,000	0	34,613	34,613	4,464	11/15/2024
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/20/2021	Call @ 100.00		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	3,971	03/01/2039
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/20/2021	Call @ 100.00		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	9,729	09/01/2037
57419R-YY-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/20/2021	Call @ 100.00		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	15,476	09/01/2032
575832-TX-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		03/30/2021	Various		0	0	0	20	0	(20)	0	(20)	0	0	0	0	0	0	05/01/2040
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY		02/09/2021	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	0	12/01/2038
57586N-YR-6	MASSACHUSETTS ST HSG FIN AGY		03/09/2021	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	0	12/01/2024
59465M-C8-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		09/03/2021	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	134	10/01/2028
59465M-W5-0	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		04/14/2021	Hilltop Securities		1,052,090	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	52,090	52,090	16,522	04/01/2027
59465M-W6-8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		04/15/2021	HILLTOP SECURITIES INC		1,068,136	1,010,000	1,010,000	1,010,000	0	0	0	0	0	1,010,000	0	58,136	58,136	17,309	10/01/2027
59465M-W9-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		09/01/2021	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,157	10/01/2033
59524E-AB-8	MIDATL 2005 2 - RMBS		08/01/2021	Paydown		2,931	2,931	3,645	3,629	0	(698)	0	(698)	0	2,931	0	0	0	77	08/01/2050
603827-XV-3	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		06/08/2021	MORGAN STANLEY CO		2,206,600	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	206,600	206,600	63,958	01/01/2026
604160-GT-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/15/2021	Call @ 100.00		451,369	451,369	451,369	451,369	0	0	0	0	0	451,369	0	0	0	8,552	04/01/2047
60416S-K7-4	MINNESOTA ST HSG FIN AGY		12/03/2021	Call @ 100.00		630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	27,317	07/01/2042
607120-EZ-1	MOBILE ALA ARPT AUTH ARPT REV		11/09/2021	Paydown		237,173	237,173	237,173	237,174	0	(1)	0	(1)	0	237,173	0	0	0	5,674	11/09/2032
613741-GR-2	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV		04/29/2021	UBS FINANCIAL SERVICES INC.		1,259,959	1,165,000	1,165,000	1,165,000	0	0	0	0	0	1,165,000	0	94,959	94,959	15,613	06/01/2028
63968A-L9-4	NEBRASKA PUB PWR DIST REV		03/19/2021	PERSHING LLC		807,390	750,000	750,000	750,000	0	0	0	0	0	750,000	0	57,390	57,390	16,052	01/01/2027
641279-NT-7	NEVADA HSG DIV SINGLE FAMILY MTG REV		09/03/2021	Call @ 100.00		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,636	10/01/2044
64469D-XG-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		11/02/2021	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,572	01/01/2024
646066-YY-0	NEW JERSEY ST EDL FACS AUTH REV		03/19/2021	PERSHING LLC		1,187,402	1,120,000	1,118,943	1,119,322	0	22	0	22	0	1,119,344	0	68,057	68,057	24,189	07/01/2027

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
646108-PW-4	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA		04/15/2021	BARCLAYS CAPITAL INC FIXED INC		1,039,270	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	39,270	39,270	14,621	11/01/2022
647201-HB-1	NEW MEXICO MTG FIN AUTH		12/06/2021	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,370	07/01/2049
64971P-KN-4	NEW YORK N Y CITY INDL DEV AGY REV		02/05/2021	CROSS TRADE		98,185	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(1,815)	(1,815)	938	03/01/2033
64971W-J6-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/08/2021	JP MORGAN SECS INC., - FIXED INCOME		2,103,240	2,000,000	1,820,300	1,900,730	0	9,574	0	9,574	0	1,910,304	0	192,936	192,936	26,158	05/01/2025
64971X-BB-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/08/2021	MARKETAXESS		1,097,410	1,000,000	1,004,260	1,002,984	0	(167)	0	(167)	0	1,002,818	0	94,592	94,592	29,441	08/01/2030
64972C-6J-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		04/28/2021	Call @ 100.00		2,210,000	2,210,000	2,210,000	2,210,000	0	0	0	0	0	2,210,000	0	0	0	48,947	11/01/2033
64972C-FS-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		10/06/2021	Call @ 100.00		1,000,000	1,000,000	1,024,440	1,012,841	0	(2,716)	0	(2,716)	0	1,010,124	0	(10,124)	(10,124)	34,448	11/01/2035
649902-P5-6	NEW YORK STATE DORMITORY AUTHORITY		03/02/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		922,599	850,000	974,806	885,629	0	(2,718)	0	(2,718)	0	882,911	0	39,687	39,687	22,926	02/15/2023
650035-5Y-0	NEW YORK ST URBAN DEV CORP REV		06/08/2021	RBC CAPITAL MARKETS		2,746,975	2,500,000	2,504,450	2,503,174	0	(155)	0	(155)	0	2,503,020	0	243,955	243,955	61,097	03/15/2029
650035-5Z-7	NEW YORK ST URBAN DEV CORP REV		06/08/2021	MARKETAXESS		2,739,250	2,500,000	2,504,425	2,503,158	0	(152)	0	(152)	0	2,503,005	0	236,245	236,245	62,017	03/15/2030
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		08/04/2021	Call @ 100.00		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	8,794	09/01/2035
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL		09/01/2021	Paydown		30,689	30,689	29,298	29,391	0	1,298	0	1,298	0	30,689	0	0	0	1,214	09/01/2050
677555-X2-5	OHIO ST ECONOMIC DEV REV		09/01/2021	Call @ 100.00		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	3,639	12/01/2033
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		11/03/2021	Call @ 100.00		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	2,154	09/01/2039
67884F-ZA-7	OKLAHOMA DEV FIN AUTH LEASE REV		05/26/2021	Call @ 102.00		1,387,200	1,360,000	1,360,895	1,360,449	0	(30)	0	(30)	0	1,360,419	0	26,781	26,781	25,860	06/01/2026
67884F-ZF-6	OKLAHOMA DEV FIN AUTH LEASE REV		05/26/2021	Call @ 102.00		1,020,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	20,000	20,000	23,090	06/01/2035
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV CORP LEASE RE		06/30/2021	Call @ 100.00		96,084	96,084	96,084	96,084	0	0	0	0	0	96,084	0	0	0	985	07/15/2048
71884A-YA-1	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		03/02/2021	Piper Jaffray Co.		1,076,910	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	76,910	76,910	19,508	07/01/2024
752111-KE-3	RANCHO CALIF WTR DIST FING AUTH REV		03/19/2021	MARKETAXESS		825,735	750,000	750,000	750,000	0	0	0	0	0	750,000	0	75,735	75,735	14,385	08/01/2029
76221T-CV-9	RHODE ISLAND HSG & MTG FIN CORP REV		03/11/2021	HILLTOP SECURITIES INC		750,540	750,000	750,000	750,000	0	0	0	0	0	750,000	0	540	540	10,740	04/01/2021
76221T-ET-2	RHODE ISLAND HSG & MTG FIN CORP REV		03/29/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,520	10/01/2021
798136-TU-1	SAN JOSE CALIF ARPT REV		04/02/2021	Call @ 100.00		100,000	100,000	109,101	100,211	0	(211)	0	(211)	0	100,000	0	0	0	3,870	03/01/2032
83712D-UA-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		12/02/2021	Call @ 100.00		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,902	01/01/2023
83755L-YE-0	SOUTH DAKOTA ST BLDG AUTH REV		04/29/2021	RBC CAPITAL MARKETS		815,430	770,000	770,000	770,000	0	0	0	0	0	770,000	0	45,430	45,430	10,446	06/01/2024
83755L-YF-7	SOUTH DAKOTA ST BLDG AUTH REV		06/08/2021	OPPENHEIMER & CO. INC.		842,652	795,000	795,000	795,000	0	0	0	0	0	795,000	0	47,652	47,652	14,036	06/01/2025
83755N-FY-3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		02/08/2021	Call @ 100.00		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	890	11/01/2035
83756C-JE-6	SOUTH DAKOTA HSG DEV AUTH		03/02/2021	Various		872,717	865,000	865,000	865,000	0	0	0	0	0	865,000	0	7,717	7,717	8,028	11/01/2021
83756C-KF-1	SOUTH DAKOTA HSG DEV AUTH		03/19/2021	MARKETAXESS		481,289	465,000	465,000	465,000	0	0	0	0	0	465,000	0	16,289	16,289	5,413	05/01/2023
83756C-KG-9	SOUTH DAKOTA HSG DEV AUTH		05/11/2021	BARCLAYS CAPITAL INC FIXED INC		1,118,580	1,065,000	1,065,000	1,065,000	0	0	0	0	0	1,065,000	0	53,580	53,580	17,076	11/01/2023
86606K-AT-9	SUMMIT CNTY OHIO PORT AUTH BD FD PROG DE		10/18/2021	Call @ 100.00		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	3,829	05/15/2025
86607C-BA-6	SUMMIT CNTY OHIO DEV FIN AUTH REV		10/18/2021	Call @ 100.00		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	4,868	11/15/2027
88213A-KJ-3	TEXAS A & M UNIV REVS		06/08/2021	PERSHING LLC		1,360,245	1,230,000	1,230,000	1,230,000	0	0	0	0	0	1,230,000	0	130,245	130,245	23,016	05/15/2031
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AUTH DEV REV		10/19/2021	Call @ 100.00		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	564	05/15/2028
91412G-3A-1	UNIVERSITY CALIF REVS		04/29/2021	PERSHING LLC		1,085,110	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	85,110	85,110	14,789	05/15/2029
91412G-3B-9	UNIVERSITY CALIF REVS		04/29/2021	MORGAN STANLEY CO		1,286,261	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	111,261	111,261	17,925	05/15/2030
91412G-TF-2	UNIVERSITY CALIF REVS		04/15/2021	PERSHING LLC		1,097,630	1,000,000	1,052,670	1,021,547	0	(1,813)	0	(1,813)	0	1,019,733	0	77,897	77,897	16,209	05/15/2024
91412G-XM-2	UNIVERSITY CALIF REVS		03/19/2021	CITIGROUP GLOBAL MARKETS INC.		783,628	760,000	760,000	760,000	0	0	0	0	0	760,000	0	23,628	23,628	7,979	05/15/2022
91412G-XV-2	UNIVERSITY CALIF REVS		04/29/2021	HILLTOP SECURITIES INC		646,195	560,000	604,677	594,619	0	(1,066)	0	(1,066)	0	593,553	0	52,642	52,642	10,477	05/15/2030
924190-HD-6	VERMONT HSG FIN AGY		05/11/2021	Various		579,725	555,000	555,000	555,000	0	0	0	0	0	555,000	0	24,725	24,725	8,920	11/01/2023
924190-HV-6	VERMONT HSG FIN AGY		07/06/2021	Call @ 100.00		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	8,068	11/01/2045
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/25/2021	Redemption @ 100.00		350,384	350,384	350,384	350,385	0	0	0	0	0	350,385	0	0	0	604	06/25/2041
92818N-YL-6	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/17/2021	Unknown		14,873	15,000	14,822	14,867	0	6	0	6	0	14,873	0	0	0	608	11/01/2033
956704-XW-5	WEST VIRGINIA UNIV REVS		10/01/2021	Call @ 100.00		197,257	197,257	201,202	200,327	0	(45)	0	(45)	0	200,282	0	(3,025)	(3,025)	6,707	04/01/2042
977100-GH-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/15/2021	Various		2,486,533	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	236,533	236,533	31,912	05/01/2027
3199999. Subtotal - Bonds - U.S. Special Revenues						177,308,579	174,237,766	175,841,879	175,033,234	0	(340,774)	0	(340,774)	0	175,429,684	0	1,878,896	1,878,896	2,650,753	XXX
000000-00-0	CGG SA	C	04/14/2021	Call @ 100.00		2,467,171	2,467,171	2,467,171	2,467,171	0	0	0	0	0	2,467,171	0	0	0	131,198	02/21/2024
000366-AA-2	AASET 2017-1 A - ABS		12/16/2021	Paydown		112,157	112,157	112,157	112,140	0	17	0	17	0	112,157	0	0	0	2,678	05/16/2042
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2021	Paydown		25,461	25,461	25,461	25,461	0	0	0	0	0	25,461	0	0	0	343	10/16/2039
000780-AD-8	AMAC 2003-3 A4 - CMO/RMBS		12/01/2021	Paydown		169,405	169,405	171,787	170,805	0	(1,400)	0	(1,400)	0	169,405	0	0	0	2,820	02/25/2033
000823-AC-8	ABPCI II A2 - CDO	C	03/18/2021	Paydown		2,500,000	2,500,000	2,500,000	2,484,909	0	15,091	0	15,091	0	2,500,000	0	0	0	26,598	07/20/2029
000823-AE-4	ABPCI II B - CDO	C	03/18/2021	Paydown		2,000,000	2,000,000	2,000,000	1,988,006	0	11,994	0	11,994	0	2,000,000	0	0	0	27,073	07/20/2029
000823-AG-9	ABPCI II C - CDO	C	03/18/2021	Paydown		5,900,000	5,900,000	5,841,000	5,819,060	0	80,940	0	80,940	0	5,900,000	0	0	0	119,668	07/20/2029

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
00085U-AE-1	ABPCI 4 B - CDO	C	10/20/2021	Paydown		4,100,000	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	0	0	109,787	01/20/2030
00085U-AG-6	ABPCI 4 C - CDO	C	10/20/2021	Paydown		2,700,000	2,700,000	2,659,500	2,649,921	0	50,079	0	50,079	0	2,700,000	0	0	0	101,316	01/20/2030
00100V-AG-5	ACIS 2014-4 C - CDO		06/24/2021	Paydown		500,000	500,000	475,250	488,790	0	11,210	0	11,210	0	500,000	0	0	0	8,944	05/01/2026
00140N-AE-0	AIMCO 11 C - CDO	C	11/08/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	84,377	10/15/2031
00140N-AG-5	AIMCO 11 D - CDO	C	11/08/2021	Paydown		3,950,000	3,950,000	3,950,000	3,950,000	0	0	0	0	0	3,950,000	0	0	0	164,723	10/15/2031
00164V-AD-5	AMC NETWORKS INC		01/28/2021	Various		61,500	60,000	59,010	59,390	0	22	0	22	0	59,412	0	588	588	677	04/01/2024
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY		02/20/2021	Paydown		1,517,021	1,470,148	1,484,824	1,479,749	0	(37)	0	(37)	0	1,479,732	0	37,289	37,289	23,023	08/20/2043
00287Y-CX-5	ABBVIE INC		06/22/2021	BARCLAYS CAPITAL INC FIXED INC		54,741	50,000	53,885	53,369	0	(392)	0	(392)	0	52,976	0	1,765	1,765	1,473	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS INC		04/21/2021	CITIGROUP GLOBAL MARKETS INC.		54,842	50,000	49,847	49,915	0	5	0	5	0	49,920	0	4,922	4,922	791	05/03/2026
00766T-AD-2	AECOM		06/23/2021	Various		201,439	175,000	180,375	177,604	0	(314)	0	(314)	0	177,290	0	(2,290)	(2,290)	33,579	10/15/2024
00774M-AG-0	AERCAP IRELAND CAPITAL DAC	C	03/19/2021	Various		3,807,165	3,500,000	3,782,380	3,728,732	0	(9,772)	0	(9,772)	0	3,718,961	0	88,204	88,204	72,102	10/01/2025
00774M-AH-8	AERCAP IRELAND CAPITAL DAC	C	11/10/2021	Call @ 100.00		150,000	150,000	149,814	149,935	0	60	0	60	0	149,994	0	6	6	6,119	12/16/2021
00802#-AA-4	AEROSTAR HOLDINGS LLC		09/22/2021	Paydown		135,503	135,503	135,503	135,516	0	(13)	0	(13)	0	135,503	0	0	0	5,881	03/22/2035
008065-A#-1	AEROVIAS DE MEXICO (AEROMEXICO) FLT 09-2		07/30/2021	Paydown		0	0	0	730	0	(730)	0	(730)	0	0	0	0	0	7,639	09/30/2024
00817Y-AQ-1	AETNA INC		06/22/2021	Bank of America Securities		86,481	80,000	79,665	79,856	0	17	0	17	0	79,873	0	6,608	6,608	1,703	11/15/2024
00900L-AJ-3	AIMCO 2015-A CR - CDO	C	10/15/2021	Paydown		500,000	500,000	500,000	496,982	0	3,018	0	3,018	0	500,000	0	0	0	9,616	01/18/2028
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A	C	11/15/2021	Various		200,997	197,235	197,235	197,241	0	(6)	0	(6)	0	197,235	0	3,762	3,762	5,070	11/15/2026
00908P-AA-5	AIR CANADA PASS THROUGH CERTIFICATES SER	C	06/08/2021	Various		2,042,752	2,019,600	2,020,161	2,020,050	0	(28)	0	(28)	0	2,020,022	0	22,730	22,730	59,402	07/15/2031
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2021	Paydown		68,755	68,755	68,755	68,757	0	(2)	0	(2)	0	68,755	0	0	0	1,856	09/15/2028
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		02/11/2021	Paydown		350,747	304,663	304,663	304,663	0	0	0	0	0	304,663	0	46,083	46,083	23,405	11/10/2039
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -		10/01/2021	Paydown		94,277	94,277	94,277	94,277	0	0	0	0	0	94,277	0	0	0	3,822	10/01/2030
00910G-A*-4	CTL - AMZN S BERNARDINO A-1		02/11/2021	CROSS TRADE		376,532	325,000	325,000	325,000	0	0	0	0	0	325,000	0	51,532	51,532	2,783	03/10/2041
00914A-AB-8	AIR LEASE CORP		03/02/2021	CREDIT AGRICOLE		3,801,560	3,500,000	3,674,335	3,645,055	0	(4,308)	0	(4,308)	0	3,640,748	0	160,812	160,812	33,542	06/01/2026
00981*-AA-1	AKRON CHILDREN'S HOSPITAL (BOSTON HEIGHT		08/15/2021	Paydown		54,701	54,701	54,701	54,701	0	0	0	0	0	54,701	0	0	0	952	08/15/2049
00981*-AA-1	AKRON CHILDREN'S HOSPITAL (BOSTON HEIGHT		12/15/2021	Paydown		27,988	27,988	27,988	27,988	0	0	0	0	0	27,988	0	0	0	1,132	08/15/2049
013817-AV-3	ARCONIC INC		01/12/2021	Call @ 100.00		114,000	114,000	113,827	113,994	0	1	0	1	0	113,994	0	6	6	1,539	04/15/2021
013822-AB-7	ALCOA NEDERLAND HOLDING BV	C	09/27/2021	Call @ 103.50		207,000	200,000	222,000	209,929	0	(2,929)	0	(2,929)	0	207,000	0	0	0	14,000	09/30/2026
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY HOLDINGS	C	06/28/2021	Bank of America Securities		3,951,144	3,600,000	3,598,272	3,599,074	0	86	0	86	0	3,599,160	0	351,984	351,984	104,835	10/29/2025
02076*-AB-1	ALPHA MEDIA SECOND LIEN NOTES		07/15/2021	Adjustment		747,477	1,083,333	650,000	650,000	0	0	0	0	0	650,000	0	97,477	97,477	0	08/25/2022
02079*-AA-0	ALPHA MEDIA HOLDCO NOTES		10/29/2021	Unknown		0	4,413,958	1,765,583	1,765,583	0	0	0	0	0	1,765,583	0	(1,765,583)	(1,765,583)	0	02/25/2023
02209S-BC-6	ALTRIA GROUP INC		11/22/2021	Bank of America Securities		225,562	205,000	204,572	204,674	0	52	0	52	0	204,726	0	20,835	20,835	11,526	02/14/2026
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2021	Paydown		11,250	11,250	10,575	10,605	0	645	0	645	0	11,250	0	0	0	270	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		06/08/2021	Various		4,833,535	4,755,819	4,783,555	4,778,217	0	(1,382)	0	(1,382)	0	4,776,835	0	56,700	56,700	93,289	04/15/2031
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2021	Various		1,719,975	1,736,788	1,736,788	1,736,886	0	(104)	0	(104)	0	1,736,783	0	(16,807)	(16,807)	67,246	07/15/2029
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		06/28/2021	Various		184,727	185,151	185,151	185,159	0	(7)	0	(7)	0	185,152	0	(425)	(425)	5,887	04/01/2024
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		06/28/2021	Various		2,921,411	2,961,576	2,961,576	2,961,702	0	26	0	26	0	2,961,728	0	(40,317)	(40,317)	74,825	04/15/2031
02377D-AA-0	AMERICAN AIRLINES 2017-2B CLASS B PASS T		10/15/2021	Paydown		28,815	28,815	28,815	28,816	0	(1)	0	(1)	0	28,815	0	0	0	800	04/15/2027
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2021	Various		945,664	941,438	941,438	941,468	0	(5)	0	(5)	0	941,463	0	4,201	4,201	31,508	08/15/2030
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2021	Paydown		20,363	20,363	20,719	20,576	0	(213)	0	(213)	0	20,363	0	0	0	756	08/15/2026
03040#-AE-2	AMERICAN WATER CAPITAL CORP. 5.77 12-202		06/14/2021	Paydown		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	158,983	12/21/2021
03076C-AG-1	AMERIPRISE FINANCIAL INC		04/29/2021	Various		3,293,200	3,000,000	3,132,270	3,063,318	0	(4,768)	0	(4,768)	0	3,058,550	0	234,650	234,650	57,350	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC		03/02/2021	Bank of America Securities		1,087,220	1,000,000	998,930	999,379	0	22	0	22	0	999,400	0	87,820	87,820	13,417	09/15/2026
03329T-AA-2	ANCHF 4 A - CDO		03/12/2021	Paydown		9,250,000	9,250,000	9,121,172	9,176,255	0	73,745	0	73,745	0	9,250,000	0	0	0	444,007	02/15/2035
03329T-AC-8	ANCHF 4 B - CDO		02/25/2021	Paydown		4,500,000	4,500,000	4,489,000	4,492,292	0	7,708	0	7,708	0	4,500,000	0	0	0	106,875	02/15/2035
03330E-AG-9	ANCHF 3 D - CDO		01/25/2021	Call @ 100.00		3,550,000	3,550,000	3,632,094	3,610,060	0	(213)	0	(213)	0	3,609,847	0	(59,847)	(59,847)	66,563	10/28/2033
03463V-AA-3	AOMT 2018-2 A1 - CMO/RMBS		08/05/2021	Paydown		98,260	98,260	99,120	98,120	0	141	0	141	0	98,260	0	0	0	1,769	07/27/2048
03463W-AA-1	AOMT 2019-2 A1 - CMO/RMBS		12/01/2021	Paydown		25,824	25,824	25,824	25,822	0	1	0	1	0	25,824	0	0	0	470	03/25/2049
037833-AZ-3	APPLE INC		04/16/2021	JP MORGAN SECS INC., - FIXED INCOME		1,063,300	1,000,000	948,550	976,447	0	1,611	0	1,611	0	978,059	0	85,241	85,241	17,361	02/09/2025
03789X-AE-8	DIN 2019-1 A22 - RMBS		09/05/2021	Paydown		22,125	22,125	22,112	22,113	0	12	0	12	0	22,125	0	0	0	522	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - RMBS		10/30/2021	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	71	08/01/2050
03880G-AE-3	ARCLO 2017-FL3 C - CDO/CMBS		03/10/2021	Call @ 100.00		4,650,000	4,650,000	4,650,000	4,640,102	0	1,751	0	1,751	0	4,641,854	0	8,146	8,146	29,433	12/15/2027

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
03880G-AG-8	ARCLO 2017-FL3 D - CDO/CMBS		03/10/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	1,995,188	0	614	0	614	0	1,995,802	0	4,198	4,198	17,409	12/15/2027
039238-AA-4	ARCADIS NV		06/28/2021	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	127,510	06/28/2021
04016P-AE-8	ARES XLIII C - CDO	C	06/22/2021	Paydown		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	44,505	10/15/2029
04546K-AA-6	AASET 2018-2 A - ABS		12/16/2021	Paydown		414,883	414,883	413,861	413,933	0	951	0	951	0	414,883	0	0	0	8,283	11/18/2038
04550K-AA-9	ASSOCIATED BANK NA		07/08/2021	Call @ 100.00		305,000	305,000	304,116	304,811	0	163	0	163	0	304,974	0	26	26	9,785	08/13/2021
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		08/27/2021	Various		231,686	224,000	223,870	223,953	0	16	0	16	0	223,969	0	31	31	14,164	07/01/2024
04942D-AE-4	ATCLO COMBO - CDO	C	12/01/2021	Unknown		8,116,258	8,590,695	8,590,695	8,299,388	0	(183,130)	0	(183,130)	0	8,116,258	0	0	0	505,091	07/20/2032
05070F-B*-0	AUCKLAND INTERNATIONAL AIRPORT LIMITED		06/28/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	665,776	11/25/2026
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO		12/31/2021	Paydown		212,500	212,500	212,500	212,500	0	0	0	0	0	212,500	0	0	0	8,754	06/30/2035
05541V-AE-6	BG ENERGY CAPITAL PLC	C	10/15/2021	Maturity @ 100.00		200,000	200,000	198,420	199,852	0	148	0	148	0	200,000	0	0	0	8,000	10/15/2021
05565E-G*-0	BMW US CAPITAL		02/16/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	47,580	02/16/2021
05567L-T3-1	BNP PARIBAS SA	C	01/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,236,040	2,001,238	0	(1,238)	0	(1,238)	0	2,000,000	0	0	0	50,000	01/15/2021
05574*-AA-3	WALGREEN'S - MBS		08/15/2021	Paydown		79,407	79,408	79,408	79,408	0	0	0	0	0	79,407	0	0	0	1,826	12/15/2030
05574*-AA-3	WALGREEN'S - MBS		12/15/2021	Paydown		40,927	40,928	40,928	40,928	0	0	0	0	0	40,927	0	0	0	2,185	12/15/2030
05581@-AA-2	BFC-JCI FEDERAL RECEIVABLES TRUST - FORT		12/01/2021	Paydown		225,345	225,346	225,346	225,346	0	0	0	0	0	225,345	0	0	0	4,361	01/01/2038
05585J-AE-0	BSPRT 2018-FL3 B - CDO/CMBS		02/11/2021	GOLDMAN, SACHS & CO.		2,001,250	2,000,000	2,003,125	1,997,665	0	353	0	353	0	1,998,018	0	3,232	3,232	6,273	03/15/2028
05585J-AG-5	BSPRT 2018-FL3 C - CDO/CMBS		02/11/2021	CROSS TRADE		1,499,766	1,500,000	1,506,875	1,499,912	0	(64)	0	(64)	0	1,499,849	0	(83)	(83)	7,399	03/15/2028
056059-AG-3	BX 18IND B - CMBS		10/15/2021	Various		745,500	745,500	745,500	750,052	0	342	0	342	0	745,500	0	0	0	6,338	11/15/2035
056065-AF-2	BYLBK 1998-1 B - ABS		12/16/2021	Paydown		127,568	127,568	138,044	1,209,110	0	(1,081,542)	0	(1,081,542)	0	127,568	0	0	0	1,006,748	09/15/2025
05607K-AG-6	BXMT 2017-FL1 C - CDO/CMBS		02/11/2021	CROSS TRADE		2,001,016	2,000,000	2,000,000	1,999,776	0	(2,444)	0	(2,444)	0	1,997,331	0	3,684	3,684	7,443	06/15/2035
05683V-AL-8	BCC 191 C - CDO	C	04/19/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	30,035	04/18/2032
059158-AA-9	BALTIMORE CITY BOARD OF SCHOOL COMMISSIO		08/15/2021	Paydown		131,521	131,518	131,518	131,519	0	2	0	2	0	131,521	0	0	0	2,453	06/15/2043
059158-AA-9	BALTIMORE CITY BOARD OF SCHOOL COMMISSIO		12/15/2021	Paydown		67,401	67,401	67,401	67,401	0	(1)	0	(1)	0	67,401	0	0	0	2,921	06/15/2043
05972A-AG-5	BANC 2017-CRE2 C - CMBS		12/15/2021	Paydown		1,172,083	1,172,083	1,172,083	1,168,222	0	3,861	0	3,861	0	1,172,083	0	0	0	17,033	08/17/2032
06051G-EH-8	BANK OF AMERICA CORP		03/01/2021	MarketAxess		4,744,556	4,700,000	5,210,385	4,730,006	0	(13,639)	0	(13,639)	0	4,716,367	0	28,189	28,189	71,153	05/13/2021
06051G-GA-1	BANK OF AMERICA CORP		01/14/2021	DAIWA SECURITIES AMERICA INC.		332,937	300,000	286,845	289,377	0	68	0	68	0	289,445	0	43,492	43,492	2,382	10/21/2027
06406Y-AA-0	BANK OF NEW YORK MELLON CORP		06/08/2021	Bank of America Securities		3,297,000	3,000,000	2,991,330	2,993,386	0	298	0	298	0	2,993,683	0	303,317	303,317	78,925	08/23/2029
06744N-AE-7	BARDT 1911 B - CDO	C	10/22/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	41,364	10/22/2032
06744N-AG-2	BARDT 1911 C - CDO	C	10/22/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	44,711	10/22/2032
06744N-AJ-6	BARDT 1911 D - CDO	C	10/22/2021	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	20,226	10/22/2032
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE		06/15/2021	Paydown		3,015	3,015	3,015	3,015	0	0	0	0	0	3,015	0	0	0	62	06/15/2034
081437-AR-6	AMCOR FLEXIBLES NORTH AMERICA INC		07/12/2021	Call @ 100.00		1,500,000	1,500,000	1,497,252	1,499,026	0	694	0	694	0	1,499,719	0	281	281	50,625	10/15/2021
08264@-AA-0	BENTLEY LABORATORIES, LLC SUB NOTE - MBS		06/13/2021	Call @ 100.00		262,509	262,509	256,713	262,101	0	408	0	408	0	262,509	0	0	0	312,824	06/30/2021
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LIMITED		10/07/2021	Paydown		686,035	686,035	686,035	686,035	0	0	0	0	0	686,035	0	0	0	17,583	04/07/2027
08876@-AA-0	BOSTONIA - WALGREEN'S 6.66 07-2032 - MBS		08/15/2021	Paydown		68,277	68,278	68,278	68,278	0	(1)	0	(1)	0	68,277	0	0	0	1,716	07/15/2032
08876@-AA-0	BOSTONIA - WALGREEN'S 6.66 07-2032 - MBS		12/15/2021	Paydown		35,289	35,289	35,289	35,289	0	0	0	0	0	35,289	0	0	0	2,058	07/15/2032
08877@-AA-9	DISTRICT OF COLUMBIA - MBS		08/15/2021	Paydown		144,254	144,276	144,276	144,277	0	(23)	0	(23)	0	144,254	0	0	0	3,533	06/15/2032
08877@-AA-9	DISTRICT OF COLUMBIA - MBS		12/15/2021	Paydown		74,494	74,506	74,506	74,507	0	(13)	0	(13)	0	74,494	0	0	0	4,233	06/15/2032
08887@-AA-7	US GOVERNMENT - BUREAU OF INDIAN AFFAIRS		12/15/2021	Paydown		110,843	110,844	110,845	110,845	0	(2)	0	(2)	0	110,843	0	0	0	2,398	12/15/2032
09179#-AA-0	BFC-HON FEDERAL RECEIVABLES TRUST, SERIE		03/01/2021	Paydown		299,040	299,040	299,040	299,051	0	(11)	0	(11)	0	299,040	0	0	0	10,695	03/01/2032
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	12/15/2021	Paydown		164,529	164,529	164,529	164,529	0	0	0	0	0	164,529	0	0	0	3,883	12/16/2041
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC		05/17/2021	RBC CAPITAL MARKETS		5,386,640	4,950,000	4,875,475	4,896,080	0	2,813	0	2,813	0	4,898,893	0	487,746	487,746	97,453	10/02/2027
095370-AD-4	BLUE CUBE SPINCO LLC		05/11/2021	Call @ 105.00		315,000	300,000	348,727	311,783	0	(1,156)	0	(1,156)	0	310,627	0	4,373	4,373	15,147	10/15/2025
09578#-AA-7	BLUE OCEAN INCOME FUND LP 6.00 09-2028		11/01/2021	Call @ 100.00		2,848,199	2,848,199	2,848,199	2,848,199	0	0	0	0	0	2,848,199	0	0	0	(374,949)	09/14/2028
09626U-AQ-1	BLUEM 2013-1 BR - CDO	C	12/03/2021	Paydown		5,000,000	5,000,000	4,996,545	5,000,000	0	0	0	0	0	5,000,000	0	0	0	158,916	01/22/2029
09629C-AG-0	BLUEM 1 C - CDO		03/22/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,639	07/20/2029
09629C-AJ-4	BLUEM 1 D - CDO		02/12/2021	Barclays Capital, Inc.		1,982,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(17,500)	(17,500)	25,131	07/20/2029
099724-AJ-5	BORGWARNER INC		04/29/2021	JP MORGAN SECS INC., - FIXED INCOME		543,045	500,000	503,870	502,255	0	(175)	0	(175)	0	502,080	0	40,965	40,965	10,688	03/15/2025
10568H-AA-3	BRAVO 2019-NQM1 A1 - CMO/RMBS		12/01/2021	Paydown		70,432	70,432	70,432	71,800	0	(1,368)	0	(1,368)	0	70,432	0	0	0	914	07/25/2059
10638C-AA-0	BABS 2021-RM1 A - CMBS		12/25/2021	Paydown		1,791,194	1,791,194	1,707,810	0	0	83,385	0	83,385	0	1,791,194	0	0	0	13,073	10/25/2063
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2021	Paydown		37,757	37,757	37,757	37,758	0	0	0	0	0	37,757	0	0	0	1,098	12/20/2025
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018	C	12/20/2021	Paydown		80,273	80,273	79,549	79,635	0	638	0	638	0	80,273	0	0	0	1,916	03/20/2033
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/15/2021	Paydown		255,487	255,487	258,574	258,542	0	(3,055)	0	(3,055)	0	255,487	0	0	0	3,590	11/15/2032
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC		03/19/2021	US BANCORP INVESTMENTS INC.		2,050,860	2,000,000	1,994,340	1,994,912	0	125	0	125	0	1,995,037	0	55,823	55,823	17,883	12/01/2029

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
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC		03/01/2021	DEUTSEC		1,048,280	1,000,000	978,830	993,230	0	502	0	502	0	993,732	0	54,548	54,548	13,917	03/15/2023
12326R-AA-0	BJETS 182 A - ABS		03/15/2021	Paydown		2,359,405	2,359,405	2,359,365	2,359,371	0	34	0	34	0	2,359,405	0	0	0	43,496	06/15/2033
12464*-AA-2	PHILADELPHIA MINT TRUST CERTIFICATES SER		04/01/2021	Paydown		127,998	127,998	127,998	128,023	0	(25)	0	(25)	0	127,998	0	0	0	5,982	04/01/2036
12479R-AD-9	CAUTO 2017-1 A1 - ABS		12/15/2021	Paydown		69,426	69,426	69,398	69,419	0	7	0	7	0	69,426	0	0	0	1,639	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS		12/15/2021	Paydown		29,974	29,974	29,974	29,970	0	4	0	4	0	29,974	0	0	0	731	04/15/2047
124980-AA-0	SHORELINE SQUARE, LLC 4.31 08-2043		12/15/2021	Paydown		35,895	35,895	35,895	35,895	0	0	0	0	0	35,895	0	0	0	868	08/15/2043
12504@-AA-2	TERRA FUNDING - WAKE FOREST LLC 4.28 06-		08/15/2021	Paydown		22,202	22,202	22,202	22,202	0	0	0	0	0	22,202	0	0	0	366	06/15/2042
12504@-AA-2	TERRA FUNDING - WAKE FOREST LLC 4.28 06-		12/15/2021	Paydown		11,734	11,734	11,734	11,734	0	0	0	0	0	11,734	0	0	0	440	06/15/2042
12510#-AA-2	FAIRFIELD MARRIOTT 4.46 09-2045 - MBS		08/15/2021	Paydown		14,007	14,058	14,058	14,059	0	(51)	0	(51)	0	14,007	0	0	0	236	09/15/2045
12510#-AA-2	FAIRFIELD MARRIOTT 4.46 09-2045 - MBS		12/15/2021	Paydown		8,996	9,022	9,022	9,022	0	(26)	0	(26)	0	8,996	0	0	0	356	09/15/2045
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2021	Paydown		4,270	4,270	4,267	4,267	0	3	0	3	0	4,270	0	0	0	86	02/15/2050
12510H-AE-0	CAUTO 2020-1 A5 - ABS		12/15/2021	Paydown		5,862	5,863	5,860	5,860	0	2	0	2	0	5,862	0	0	0	103	02/15/2050
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2021	Paydown		3,750	3,750	3,827	3,820	0	(71)	0	(71)	0	3,750	0	0	0	54	02/15/2050
12532@-AA-8	BURLINGTON NORTHERN & SANTA FE RAILWAY 5		01/15/2021	Paydown		251,995	251,995	251,995	252,000	0	(5)	0	(5)	0	251,995	0	0	0	7,131	01/15/2023
12533#-AA-5	BURLINGTON NORTHERN & SANTA FE RAILWAY 5		01/15/2021	Paydown		385,706	385,706	385,706	385,714	0	(8)	0	(8)	0	385,706	0	0	0	10,915	01/15/2023
12533*-AA-9	BURLINGTON NORTHERN & SANTA FE RAILWAY 5		01/15/2021	Paydown		286,788	286,788	286,788	286,793	0	(6)	0	(6)	0	286,788	0	0	0	8,116	01/15/2023
12533@-AA-7	BURLINGTON NORTHERN & SANTA FE RAILWAY 5		01/15/2021	Paydown		208,568	208,565	208,565	208,569	0	(1)	0	(1)	0	208,568	0	0	0	5,902	01/15/2023
12537#-AA-1	GENERAL ELECTRIC CO 5.65 12-2023 - MBS		08/10/2021	Paydown		247,554	247,555	247,554	247,555	0	(1)	0	(1)	0	247,554	0	0	0	5,304	12/10/2023
12537#-AA-1	GENERAL ELECTRIC CO 5.65 12-2023 - MBS		12/10/2021	Paydown		128,603	128,603	128,602	128,603	0	0	0	0	0	128,603	0	0	0	6,361	12/10/2023
12540@-AA-8	SEMPRA ENERGY - MBS		08/10/2021	Paydown		95,777	95,777	95,777	95,777	0	0	0	0	0	95,777	0	0	0	1,707	07/10/2040
12540@-AA-8	SEMPRA ENERGY - MBS		12/10/2021	Paydown		51,890	51,890	51,890	51,891	0	0	0	0	0	51,890	0	0	0	2,135	07/10/2040
12547J-AA-1	CIFC 2020-II E - CDO	C	09/30/2021	Paydown		4,000,000	4,000,000	3,940,000	3,942,840	0	57,160	0	57,160	0	4,000,000	0	0	0	350,924	08/24/2032
12550Y-AG-9	CIFC 2017-II C - CDO		06/10/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,189	04/20/2030
12550Y-AJ-3	CIFC 2017-II D - CDO		06/10/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	120,188	04/20/2030
12552@-AG-5	CIGNA CORP		04/21/2021	JP MORGAN		140,338	125,000	124,912	124,934	0	4	0	4	0	124,938	0	15,400	15,400	2,263	11/15/2025
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS		12/01/2021	Paydown		301,780	301,780	299,966	299,652	0	2,128	0	2,128	0	301,780	0	0	0	3,661	08/25/2048
12558*-AA-9	XTO ENERGY - MBS		08/10/2021	Paydown		196,785	196,786	196,786	196,786	0	(1)	0	(1)	0	196,785	0	0	0	2,525	05/10/2037
12558*-AA-9	XTO ENERGY - MBS		12/10/2021	Paydown		100,394	100,394	100,394	100,394	0	0	0	0	0	100,394	0	0	0	3,233	05/10/2037
12558M-BK-7	CITHE 2003-1 A5 - RMBS		04/20/2021	Paydown		114,183	114,183	92,489	113,449	0	735	0	735	0	114,183	0	0	0	1,139	07/20/2034
12563L-AL-1	CLIF 191 A - RMBS		06/18/2021	Paydown		155,755	155,755	155,753	155,754	0	1	0	1	0	155,755	0	0	0	2,816	05/18/2044
12597K-AA-7	COLT 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		109,796	109,796	109,795	109,783	0	13	0	13	0	109,796	0	0	0	1,337	02/25/2050
12598@-AA-9	ROCKWELL COLLINS/UTC - MBS		08/10/2021	Paydown		562,871	562,872	562,872	562,873	0	(1)	0	(1)	0	562,871	0	0	0	8,723	11/10/2031
12598@-AA-9	ROCKWELL COLLINS/UTC - MBS		12/10/2021	Paydown		287,417	287,417	287,417	287,417	0	(1)	0	(1)	0	287,417	0	0	0	10,356	11/10/2031
12630?-AU-1	CSC HOLDINGS LLC		05/12/2021	Call @ 102.75		256,875	250,000	250,681	250,510	0	(9)	0	(9)	0	250,501	0	6,374	6,374	6,875	05/15/2026
12644@-AQ-8	CTL TRUST - LOWE'S - MBS		08/15/2021	Paydown		86,445	86,446	86,446	86,446	0	(1)	0	(1)	0	86,445	0	0	0	2,641	07/15/2026
12644@-AQ-8	CTL TRUST - LOWE'S - MBS		12/15/2021	Paydown		63,741	63,741	63,741	63,742	0	0	0	0	0	63,741	0	0	0	4,193	07/15/2026
12644@-AT-2	CTL TRUST - MBS		02/15/2021	Various		54,407	54,408	54,408	54,408	0	(2)	0	(2)	0	54,407	0	0	0	509	02/15/2021
12644@-CE-3	CTL 2005-5 TRUST - LOWE'S - MBS		08/15/2021	Paydown		179,839	179,839	179,839	179,840	0	0	0	0	0	179,839	0	0	0	3,688	11/15/2025
12644@-CE-3	CTL 2005-5 TRUST - LOWE'S - MBS		12/15/2021	Paydown		92,390	92,390	92,390	92,390	0	0	0	0	0	92,390	0	0	0	4,400	11/15/2025
12644@-CJ-2	CTL 2006-17 TRUST (HOME DEPOT) - MBS		08/15/2021	Paydown		159,726	159,725	159,725	159,726	0	1	0	1	0	159,726	0	0	0	3,760	01/15/2032
12644@-CJ-2	CTL 2006-17 TRUST (HOME DEPOT) - MBS		12/15/2021	Paydown		82,383	82,383	82,383	82,383	0	0	0	0	0	82,383	0	0	0	4,501	01/15/2032
12644@-CL-7	CTL 2007-2 TRUST (ROBERT WOOD JOHNSON UN		08/15/2021	Paydown		385,479	385,480	383,779	384,282	0	1,197	0	1,197	0	385,479	0	0	0	8,256	06/15/2033
12644@-CL-7	CTL 2007-2 TRUST (ROBERT WOOD JOHNSON UN		12/10/2021	Paydown		18,018,314	18,018,315	17,938,792	17,962,325	0	55,989	0	55,989	0	18,018,314	0	0	0	5,305,159	06/15/2033
12644@-CN-3	CTL 2007-18 TRUST - CVS - MBS		08/10/2021	Paydown		287,895	287,896	290,544	289,110	0	(1,214)	0	(1,214)	0	287,895	0	0	0	7,182	07/10/2029
12644@-CN-3	CTL 2007-18 TRUST - CVS - MBS		12/10/2021	Paydown		148,762	148,762	150,131	149,390	0	(627)	0	(627)	0	148,762	0	0	0	8,610	07/10/2029
12647#-AB-6	WALGREEN'S - MBS		08/15/2021	Paydown		66,268	66,268	66,268	66,269	0	0	0	0	0	66,268	0	0	0	1,570	10/15/2032
12647#-AB-6	WALGREEN'S - MBS		12/15/2021	Paydown		34,186	34,186	34,186	34,187	0	0	0	0	0	34,186	0	0	0	1,880	10/15/2032
12652@-AA-2	CTL 2010-1 TRUST (ALLEGHENY COUNTY PA) -		08/15/2021	Paydown		213,344	213,344	213,344	213,345	0	(1)	0	(1)	0	213,344	0	0	0	5,298	01/15/2030
12652@-AA-2	CTL 2010-1 TRUST (ALLEGHENY COUNTY PA) -		12/06/2021	Various		4,282,729	4,282,728	4,282,729	4,282,743	0	(2)	0	(2)	0	4,282,741	0	(12)	(12)	1,197,705	01/15/2030
126650-CV-0	CVS HEALTH CORP		12/23/2021	Call @ 103.43		1,034,300	1,000,000	991,040	995,874	0	1,841	0	1,841	0	997,715	0	36,585	36,585	48,203	03/09/2023
126650-CW-8	CVS HEALTH CORP		06/22/2021	PERSHING LLC		133,140	120,000	118,825	119,255	0	77	0	77	0	119,333	0	13,807	13,807	3,676	03/25/2025
12667F-AQ-8	CWALT 2004-2CB 1A9 - CMO/RMBS		12/01/2021	Paydown		191,849	191,849	191,849	191,712	0	136	0	136	0	191,849	0	0	0	4,258	03/25/2034
12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS		12/01/2021	Paydown		108,233	108,233	106,609	101,803	0	6,429	0	6,429	0	108,233	0	0	0	2,333	11/25/2034
12667F-YL-3	CWALT 2004-28CB 2A4 - CMO/RMBS		12/01/2021	Paydown		105,737	105,737	105,917	97,637	0	8,101	0	8,101	0	105,737	0	0	0	2,182	01/25/2035
12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS		12/01/2021	Paydown		120,199	121,615	94,762	90,459	0	29,740	0	29,740	0	120,199	0	0	0	2,673	12/25/2035
12684@-AA-4	REGULUS SOLAR		10/15/2021	Paydown		204,390	204,390	204,390	204,392	0	(2)	0	(2)	0	204,390	0	0	0	5,851	10/15/2034
12690@-AA-6	STATE OF OREGON - MBS		08/25/2021	Paydown		161,441	161,441	161,441	161,441	0	0	0	0	0	161,441	0	0	0	2,099	02/25/2031
12690@-AA-6	STATE OF OREGON - MBS		12/25/2021	Paydown		83,053	83,053	83,053	83,053	0	0	0	0	0	83,053	0	0	0	2,493	02/25/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12692*-AA-6	HARBOR REGIONAL - MBS		08/15/2021	Paydown		47,328	47,328	47,328	47,328	0	0	0	0	0	47,328	0	0	0	797	11/15/2039
12692*-AA-6	HARBOR REGIONAL - MBS		12/15/2021	Paydown		25,253	25,253	25,253	25,253	0	0	0	0	0	25,253	0	0	0	994	11/15/2039
12696@-AA-0	PB NUTCLIF MED, LLC 4.0649 12-2041 - MBS		08/15/2021	Paydown		95,864	95,864	98,740	98,416	0	(2,552)	0	(2,552)	0	95,864	0	0	0	1,466	12/15/2041
12696@-AA-0	PB NUTCLIF MED, LLC 4.0649 12-2041 - MBS		12/15/2021	Paydown		48,913	48,913	50,381	50,216	0	(1,302)	0	(1,302)	0	48,913	0	0	0	1,740	12/15/2041
12697#-AA-7	THORTON'S, INC. - MBS		08/15/2021	Paydown		100,787	100,787	100,787	100,787	0	(1)	0	(1)	0	100,787	0	0	0	1,760	03/15/2042
12697#-AA-7	THORTON'S, INC. - MBS		12/15/2021	Paydown		53,083	53,083	53,083	53,083	0	0	0	0	0	53,083	0	0	0	2,119	03/15/2042
12712@-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		08/20/2021	Paydown		25,420	25,420	26,183	26,168	0	(748)	0	(748)	0	25,420	0	0	0	475	04/20/2064
12712@-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		12/20/2021	Paydown		13,028	13,028	13,419	13,411	0	(383)	0	(383)	0	13,028	0	0	0	566	04/20/2064
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376		12/15/2021	Paydown		76,598	76,598	76,598	76,598	0	0	0	0	0	76,598	0	0	0	1,404	08/15/2040
12720@-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376		12/15/2021	Paydown		154,983	154,983	154,983	154,983	0	0	0	0	0	154,983	0	0	0	2,843	08/15/2035
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.71 01-2032		07/15/2021	Paydown		239,133	239,133	239,133	239,139	0	(7)	0	(7)	0	239,133	0	0	0	10,452	01/15/2032
129466-AM-0	BERKSHIRE HATHAWAY ENERGY CO		06/08/2021	BANK OF NYC/MIZUHO SEC		2,941,852	2,075,000	3,056,083	2,781,497	0	(35,862)	0	(35,862)	0	2,745,635	0	196,217	196,217	129,526	09/15/2028
131347-CK-0	CALPINE CORP		12/01/2021	Call @ 102.62		197,040	192,000	187,807	189,098	0	482	0	482	0	189,579	0	7,461	7,461	10,446	06/01/2026
13466*-AA-8	CAMPUSPARC LP 5.138 12-2043		12/31/2021	Paydown		33,333	33,333	33,333	33,333	0	0	0	0	0	33,333	0	0	0	963	12/31/2043
13875E-AS-3	CANYC 2014-2 CR - CDO	C	04/09/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	41,314	04/16/2029
139859-AB-8	ABC INC		04/29/2021	MARKETAXESS		1,023,080	1,000,000	1,340,960	1,033,799	0	(18,156)	0	(18,156)	0	1,015,643	0	7,438	7,438	62,708	08/15/2021
14040H-AY-1	CAPITAL ONE FINANCIAL CORP		07/15/2021	Maturity @ 100.00		600,000	600,000	597,222	599,814	0	186	0	186	0	600,000	0	0	0	28,500	07/15/2021
14042R-NW-7	CAPITAL ONE NA		12/14/2021	Stifel Nicolaus & Co.		404,044	400,000	399,816	399,896	0	59	0	59	0	399,955	0	4,089	4,089	10,989	09/06/2022
14066A-AA-7	CPMRK 2006-RILY A1 - CMBS		07/01/2021	Paydown		77,471	77,471	76,681	76,838	0	633	0	633	0	77,471	0	0	0	3,594	07/10/2051
14066E-AA-9	CAPMARK MILITARY HOUSING TRUST XXX - CAR		11/10/2021	Paydown		193,355	193,355	194,902	194,584	0	(1,229)	0	(1,229)	0	193,355	0	0	0	5,924	05/10/2051
14066E-AA-9	CPMRK 2006A 6A - ABS		12/10/2021	Paydown		18,138	18,138	18,283	18,253	0	(115)	0	(115)	0	18,138	0	0	0	1,102	05/10/2051
141781-G#-5	CARGILL		06/30/2021	Paydown		750,000	750,000	741,468	746,855	0	3,145	0	3,145	0	750,000	0	0	0	27,300	06/30/2023
14309U-AA-0	CARLYLE HOLDINGS FINANCE LLC		11/17/2021	Call @ 100.00		1,073,690	1,033,000	1,059,631	1,039,438	0	(2,706)	0	(2,706)	0	1,036,731	0	(3,731)	(3,731)	93,061	02/01/2023
14309Y-BL-7	CGMS 2012-4 CRR - CDO		09/16/2021	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	71,779	04/22/2032
14311F-AN-1	CGMS 152R A1R - CDO	C	05/12/2021	Paydown		333,011	333,011	330,148	291,836	0	41,175	0	41,175	0	333,011	0	0	0	1,602	04/27/2027
14855J-AB-1	CLAST 161 A - ABS		12/15/2021	Paydown		2,377,414	2,377,414	2,376,718	2,376,970	0	444	0	444	0	2,377,414	0	0	0	39,308	08/15/2041
14855L-AB-6	CLAST 171 A - ABS		08/15/2021	Paydown		2,978,895	2,978,895	2,978,888	2,978,892	0	2	0	2	0	2,978,895	0	0	0	69,406	07/15/2042
14888@-AA-4	BROOKFIELD - SIDNEY A. MURRAY JR. CATALY		12/31/2021	Paydown		349,376	349,376	349,376	349,376	0	0	0	0	0	349,376	0	0	0	5,180	11/30/2029
14916R-AF-1	COMMONSPIRIT HEALTH		06/22/2021	HILLTOP SECURITIES INC		123,094	115,000	114,733	114,917	0	15	0	15	0	114,931	0	8,162	8,162	4,334	08/01/2023
15033X-AE-6	CEDF X C - CDO	C	10/20/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	81,853	10/20/2032
15137K-AJ-8	CECLO 24R B1R - CDO		02/09/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	15,586	10/15/2026
15137K-AL-3	CECLO 24R CR - CDO		02/09/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,293	10/15/2026
15189T-AU-1	CENTERPOINT ENERGY INC		01/04/2021	Call @ 100.00		551,242	500,000	499,640	499,770	0	3	0	3	0	499,773	0	227	227	30,006	02/01/2024
152314-EL-0	CXHE 2002-A AF6 - RMBS		12/01/2021	Paydown		2,494	2,494	2,466	2,478	0	16	0	16	0	2,494	0	0	0	80	01/25/2032
15722*-AA-3	NATIONAL OILWELL VARCO 4.835 01-2041 - M		08/10/2021	Paydown		65,178	65,178	65,178	65,178	0	0	0	0	0	65,178	0	0	0	1,187	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO 4.835 01-2041 - M		12/10/2021	Paydown		33,383	33,384	33,384	33,384	0	(1)	0	(1)	0	33,383	0	0	0	1,413	01/10/2041
15722@-AA-1	CGA HUNTSVILLE VA CLINIC LEASE-BACKED PA		12/10/2021	Paydown		539,927	539,928	539,927	539,928	0	0	0	0	0	539,927	0	0	0	13,070	05/10/2035
15724@-AA-9	DISTRICT OF COLUMBIA - MBS		08/10/2021	Paydown		172,387	172,388	172,388	172,388	0	(1)	0	(1)	0	172,387	0	0	0	2,739	02/10/2036
15724@-AA-9	DISTRICT OF COLUMBIA - MBS		12/10/2021	Paydown		90,233	90,233	90,233	90,233	0	0	0	0	0	90,233	0	0	0	3,278	02/10/2036
157507-AC-8	CHALET NAVY PROPERTIES, LP		09/15/2021	Paydown		643,741	643,742	711,334	658,213	0	(14,472)	0	(14,472)	0	643,741	0	0	0	36,638	03/15/2024
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		03/11/2021	CORPORATE REORGANIZATIONS		179,772	175,000	173,893	174,248	0	29	0	29	0	174,256	0	5,516	5,516	4,083	10/01/2025
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		06/28/2021	JP MORGAN SECS INC., - FIXED INCOME		80,495	75,000	75,000	75,000	0	0	0	0	0	75,000	0	5,495	5,495	2,522	10/01/2029
165183-BK-9	CFII 2018-1 B - ABS		07/15/2021	Paydown		350,000	350,000	349,999	350,000	0	0	0	0	0	350,000	0	0	0	8,050	04/15/2030
166756-AS-5	CHEVRON USA INC		06/08/2021	CITIGROUP GLOBAL MARKETS INC.		4,403,560	4,000,000	3,974,280	3,977,094	0	1,176	0	1,176	0	3,978,270	0	425,290	425,290	84,861	10/15/2029
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION, INC.		03/15/2021	Paydown		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	1,583	03/15/2041
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC 2.91 9-		10/30/2021	Paydown		102,857	102,857	102,857	102,857	0	0	0	0	0	102,857	0	0	0	2,278	10/30/2050
17308C-C5-3	CITIGROUP INC		03/08/2021	MARKETAXESS		3,098,430	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	98,430	98,430	30,504	11/05/2030
17328B-AA-2	CMLTI 191MC1 A1 - CMO/RMBS		12/01/2021	Paydown		44,816	44,816	44,791	44,733	0	83	0	83	0	44,816	0	0	0	691	07/25/2049
196860-AA-8	COLT 194 A1 - CMO/RMBS		10/04/2021	Paydown		120,509	120,509	120,509	120,483	0	26	0	26	0	120,509	0	0	0	1,856	11/25/2049
20030N-CS-8	COMCAST CORP		04/21/2021	TRADEWEB		174,404	155,000	154,809	154,866	0	8	0	8	0	154,874	0	19,531	19,531	3,197	10/15/2025
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2021	Paydown		20,904	20,904	20,899	20,897	0	7	0	7	0	20,904	0	0	0	266	10/25/2040
20268K-AA-8	CBSLT 2017-B-GS A1 - ABS		12/25/2021	Paydown		27,522	27,522	27,516	27,515	0	7	0	7	0	27,522	0	0	0	337	09/25/2042
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA	C	03/11/2021	CORPORATE REORGANIZATIONS		287,310	250,000	249,483	249,716	0	10	0	10	0	249,726	0	37,584	37,584	2,875	12/09/2025
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2021	Paydown		122,828	122,828	122,828	122,832	0	(4)	0	(4)	0	122,828	0	0	0	3,668	04/29/2026

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
210805-DD-6	UNITED AIRLINES INC - ABS		04/02/2021	Maturity @ 100.00		180,747	180,747	191,212	181,075	0	(328)	0	(328)	0	180,747	0	0	0	6,965	10/02/2022
210805-DH-7	CONTINENTAL AIRLINES 2001-1 PASS THROUGH		06/15/2021	Maturity @ 100.00		532,495	532,495	572,432	535,600	0	(3,105)	0	(3,105)	0	532,495	0	0	0	17,847	12/15/2022
212015-AL-5	CONTINENTAL RESOURCES INC		06/28/2021	Bank of America Securities		287,788	275,000	246,375	264,249	0	2,231	0	2,231	0	266,480	0	21,308	21,308	8,766	04/15/2023
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC 5.30 07		07/01/2021	Paydown		28,010	28,010	28,010	28,010	0	0	0	0	0	28,010	0	0	0	1,118	07/01/2050
222678-A*-5	COURT STREET ASSOCIATES, LP 3.20 04-2030		12/15/2021	Paydown		1,092,520	1,092,520	1,092,520	1,092,521	0	(1)	0	(1)	0	1,092,520	0	0	0	17,613	04/15/2030
22534U-AE-2	CAALT 173 C - ABS		03/15/2021	Paydown		2,800,000	2,800,000	2,799,555	2,799,973	0	27	0	27	0	2,800,000	0	0	0	22,318	10/15/2026
22538#-AA-9	LEGG MASON MORTGAGE CAPITAL TRUST - 2005		08/05/2021	Paydown		253,177	253,177	253,177	253,177	0	0	0	0	0	253,177	0	0	0	5,410	02/05/2027
22538#-AA-9	LEGG MASON MORTGAGE CAPITAL TRUST - 2005		12/05/2021	Paydown		132,164	132,164	132,164	132,165	0	0	0	0	0	132,164	0	0	0	6,491	02/05/2027
22541Q-MA-7	CSFB 2003-19 1A4 - CMO/RMBS		12/01/2021	Paydown		151,025	151,025	154,376	151,904	0	(879)	0	(879)	0	151,025	0	0	0	2,780	07/25/2033
228189-AB-2	CROWN AMERICAS LLC		10/08/2021	Call @ 100.00		104,808	100,000	100,297	100,168	0	(60)	0	(60)	0	100,108	0	(108)	(108)	10,420	01/15/2023
22822R-BB-5	CROCAS 2015-1 C22 - RMBS		07/15/2021	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,398	05/15/2042
22944@-AB-7	CTL-2008-3 YALE NEW HAVEN HOSPITAL - MBS		08/15/2021	Paydown		92,427	92,424	92,424	92,424	0	2	0	2	0	92,427	0	0	0	2,369	01/15/2030
22944@-AB-7	CTL-2008-3 YALE NEW HAVEN HOSPITAL - MBS		12/15/2021	Paydown		47,801	47,800	47,800	47,800	0	0	0	0	0	47,801	0	0	0	2,842	01/15/2030
22944@-AC-5	CTL-2008 YALE NEW HAVEN HOSPITAL - MBS		08/15/2021	Paydown		70,645	70,646	70,646	70,646	0	(1)	0	(1)	0	70,645	0	0	0	1,862	01/15/2030
22944@-AC-5	CTL-2008 YALE NEW HAVEN HOSPITAL - MBS		12/15/2021	Paydown		36,571	36,570	36,570	36,570	0	1	0	1	0	36,571	0	0	0	2,235	01/15/2030
22946@-AA-7	CTL 2010-6 LOWE'S TUCSON, ARIZONA - MBS		08/15/2021	Paydown		148,634	148,634	148,634	148,634	0	0	0	0	0	148,634	0	0	0	3,195	10/15/2026
22946@-AA-7	CTL 2010-6 LOWE'S TUCSON, ARIZONA - MBS		12/15/2021	Paydown		76,457	76,457	76,457	76,457	0	0	0	0	0	76,457	0	0	0	3,815	10/15/2026
22948@-AA-5	CTL 2010-12 TRUST METHODIST HOSPITAL OF		08/15/2021	Paydown		93,454	93,454	93,454	93,454	0	0	0	0	0	93,454	0	0	0	2,002	10/15/2030
22948@-AA-5	CTL 2010-12 TRUST METHODIST HOSPITAL OF		12/15/2021	Paydown		49,408	49,408	49,408	49,408	0	0	0	0	0	49,408	0	0	0	2,463	10/15/2030
22956*-AA-6	M&T BANK, N.A. - MBS		08/15/2021	Paydown		90,735	90,735	90,735	90,736	0	0	0	0	0	90,735	0	0	0	1,411	05/15/2030
22956*-AA-6	M&T BANK, N.A. - MBS		12/15/2021	Paydown		46,312	46,312	46,312	46,312	0	0	0	0	0	46,312	0	0	0	1,674	05/15/2030
22958*-AA-4	HOME DEPOT CTL 3.89 01-2039 - MBS		08/15/2021	Paydown		52,094	52,094	52,094	52,094	0	0	0	0	0	52,094	0	0	0	763	01/15/2039
22958*-AA-4	HOME DEPOT CTL 3.89 01-2039 - MBS		12/15/2021	Paydown		26,557	26,557	26,557	26,557	0	0	0	0	0	26,557	0	0	0	904	01/15/2039
22960#-AA-6	FAIRFAX COUNTY BOARD OF EDUCATION - MBS		08/15/2021	Paydown		146,975	146,976	146,976	146,976	0	0	0	0	0	146,975	0	0	0	2,581	11/15/2032
22960#-AA-6	FAIRFAX COUNTY BOARD OF EDUCATION - MBS		12/15/2021	Paydown		76,397	76,398	76,398	76,398	0	0	0	0	0	76,397	0	0	0	3,084	11/15/2032
22960*-AA-0	OCHSNER CLINIC FOUNDATION 5.26 12-2028 -		08/15/2021	Paydown		386,478	386,478	386,478	386,479	0	(1)	0	(1)	0	386,478	0	0	0	7,662	12/15/2028
22960*-AA-0	OCHSNER CLINIC FOUNDATION 5.26 12-2028 -		12/15/2021	Paydown		198,370	198,370	198,370	198,370	0	(1)	0	(1)	0	198,370	0	0	0	9,135	12/15/2028
22960@-AA-8	TEXAS A&M - MBS		08/15/2021	Paydown		159,741	159,741	159,741	159,741	0	(1)	0	(1)	0	159,741	0	0	0	2,777	12/15/2034
22960@-AA-8	TEXAS A&M - MBS		12/15/2021	Paydown		82,706	82,706	82,706	82,706	0	0	0	0	0	82,706	0	0	0	3,347	12/15/2034
22963@-AA-5	CTL 2014-03 (TEXAS A&M) TRUST - MBS		08/15/2021	Paydown		49,294	49,294	49,294	49,294	0	0	0	0	0	49,294	0	0	0	830	11/15/2034
22963@-AA-5	CTL 2014-03 (TEXAS A&M) TRUST - MBS		12/15/2021	Paydown		25,498	25,498	25,498	25,498	0	0	0	0	0	25,498	0	0	0	999	11/15/2034
22966@-AA-2	UNIVERSITY OF DAYTON LEASE 3.98 12-2026		08/17/2021	Paydown		626,796	649,111	666,530	658,361	0	(31,565)	0	(31,565)	0	626,796	0	0	0	9,486	12/17/2026
22966@-AA-2	UNIVERSITY OF DAYTON LEASE 3.98 12-2026		12/17/2021	Paydown		325,389	331,061	339,945	335,778	0	(10,390)	0	(10,390)	0	325,389	0	0	0	11,391	12/17/2026
22967*-AA-3	STATE OF MICHIGAN - MBS		08/15/2021	Paydown		120,323	120,324	123,933	122,904	0	(2,581)	0	(2,581)	0	120,323	0	0	0	2,088	10/15/2034
22967*-AA-3	STATE OF MICHIGAN - MBS		12/15/2021	Paydown		60,444	60,445	62,258	61,741	0	(1,297)	0	(1,297)	0	60,444	0	0	0	2,434	10/15/2034
22967@-AA-1	CTL 2014-4 TRUST (FEDERAL EXPRESS, SALT		08/15/2021	Paydown		121,058	121,059	121,059	121,059	0	0	0	0	0	121,058	0	0	0	1,777	01/15/2040
22967@-AA-1	CTL 2014-4 TRUST (FEDERAL EXPRESS, SALT		12/15/2021	Paydown		61,718	61,718	61,718	61,718	0	0	0	0	0	61,718	0	0	0	2,107	01/15/2040
22969@-AA-9	MISSION HEALTH. TKC MEDICAL PARK, LLC 3.		08/15/2021	Paydown		113,317	113,317	116,471	115,589	0	(2,271)	0	(2,271)	0	113,317	0	0	0	1,639	04/15/2034
22969@-AA-9	MISSION HEALTH. TKC MEDICAL PARK, LLC 3.		12/15/2021	Paydown		58,523	58,522	60,151	59,695	0	(1,172)	0	(1,172)	0	58,523	0	0	0	1,957	04/15/2034
22970*-AA-8	TRT LEASECO, LLCF (BURLINGTON NORTHERN S		08/15/2021	Paydown		73,536	73,536	73,536	73,536	0	0	0	0	0	73,536	0	0	0	1,141	05/15/2034
22970*-AA-8	TRT LEASECO, LLCF (BURLINGTON NORTHERN S		12/15/2021	Paydown		38,903	38,904	38,904	38,904	0	0	0	0	0	38,903	0	0	0	1,386	05/15/2034
22970@-AA-6	CONAGRA FOODS-CRIC CAG OMAHA 9 LLC 5.07		08/30/2021	Paydown		30,890	30,890	30,890	30,889	0	1	0	1	0	30,890	0	0	0	506	06/30/2037
22970@-AA-6	CONAGRA FOODS-CRIC CAG OMAHA 9 LLC 5.07		12/31/2021	Paydown		17,566	17,566	17,566	17,565	0	1	0	1	0	17,566	0	0	0	721	06/30/2037
22975#-AA-9	HOSPITAL SISTERS HEALTH SYSTEMS - MBS		08/25/2021	Paydown		83,299	59,614	59,614	59,575	0	23,725	0	23,725	0	83,299	0	0	0	1,008	09/25/2042
22975#-AA-9	HOSPITAL SISTERS HEALTH SYSTEMS - MBS		12/25/2021	Paydown		31,870	32,077	32,077	32,077	0	(208)	0	(208)	0	31,870	0	0	0	1,109	09/25/2042
22975*-AA-3	SETZER PROPERTIES BLUEGRASS IV, LLC SR S		08/18/2021	Paydown		82,399	82,399	84,846	84,535	0	(2,137)	0	(2,137)	0	82,399	0	0	0	1,200	04/18/2046
22975*-AA-3	SETZER PROPERTIES BLUEGRASS IV, LLC SR S		12/18/2021	Paydown		42,002	42,002	43,249	43,091	0	(1,089)	0	(1,089)	0	42,002	0	0	0	1,423	04/18/2046
22976#-AA-8	DOW CHEMICAL 4.01 10-2036 - MBS		08/15/2021	Paydown		158,582	158,582	158,582	158,582	0	0	0	0	0	158,582	0	0	0	2,394	10/15/2036
22976#-AA-8	DOW CHEMICAL 4.01 10-2036 - MBS		12/15/2021	Paydown		82,681	82,681	82,681	82,681	0	0	0	0	0	82,681	0	0	0	2,908	10/15/2036
22976@-AA-0	EMORY UNIV AND GEORGIA TECH SERIES E 3.5		08/15/2021	Paydown		113,371	113,371	113,371	113,371	0	0	0	0	0	113,371	0	0	0	1,529	06/15/2045
22976@-AA-0	EMORY UNIV AND GEORGIA TECH SERIES E 3.5		12/15/2021	Paydown		57,708	57,708	57,708	57,708	0	0	0	0	0	57,708	0	0	0	1,810	06/15/2045
22976@-AB-8	EMORY UNIV AND GEORGIA TECH SERIES G 3.5		08/15/2021	Paydown		113,371	113,371	113,371	113,371	0	0	0	0	0	113,371	0	0	0	1,529	06/15/2045
22976@-AB-8	EMORY UNIV AND GEORGIA TECH SERIES G 3.5		12/15/2021	Paydown		57,708	57,708	57,708	57,708	0	0	0	0	0	57,708	0	0	0	1,810	06/15/2045
22978#-AA-6	BANK OF AMERICA CTL 2016-31 TRUST SR SEC		03/16/2021	Paydown		5,013,162	4,693,658	4,693,658	4,693,696	0	(186)	0	(186)	0	4,693,510	0	0	0	386,202	06/15/2023
22981#-AA-1	EL CAMINO HOSPITAL - MBS		08/15/2021	Paydown		82,689	82,689	86,253	85,582	0	(2,893)	0	(2,893)	0	82,689	0	0	0	1,301	08/15/2032
22981#-AA-1	EL CAMINO HOSPITAL - MBS		12/15/2021	Paydown		42,293	42,293	44,116	43,772	0	(1,479)	0	(1,479)	0	42,293	0	0	0	1,687	08/15/2032
22983#-AA-9	BETHUNE-COOKMAN UNIVERSITY 4.247 12-2036		07/14/2021	Paydown		2,895,240	2,928,678	2,928,673	2,928,673	0	(33,433)	0	(33,433)	0	2,895,240	0	0	0	71,628	12/15/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22983#-AB-7	BETHUNE-COOKMAN UNIVERSITY 4.599 12-2046		07/14/2021	Paydown		4,737,712	4,826,964	4,826,964	4,826,964	0	(89,252)	0	(89,252)	0	4,737,712	0	0	0	127,784	12/15/2046
22984*-AA-2	NORTH SHORE LONG ISLAND JEWISH HOSPITAL		08/15/2021	Paydown		24,324	24,324	24,324	24,324	0	0	0	0	0	24,324	0	0	0	393	04/15/2045
22984*-AA-2	NORTH SHORE LONG ISLAND JEWISH HOSPITAL		12/15/2021	Paydown		12,425	12,425	12,425	12,425	0	0	0	0	0	12,425	0	0	0	467	04/15/2045
23108#-AA-7	CUNA Mutual Insurance Society		07/31/2021	Paydown		636,364	636,364	636,364	636,364	0	0	0	0	0	636,364	0	0	0	54,091	07/08/2030
23156#-AA-8	CTL CEDAR CROSSING TX - NATIONAL OILWELL		08/31/2021	Paydown		473,537	473,537	473,537	473,599	0	(62)	0	(62)	0	473,537	0	0	0	10,286	04/30/2031
23156#-AA-8	CTL CEDAR CROSSING TX - NATIONAL OILWELL		12/31/2021	Paydown		243,659	243,659	243,659	243,691	0	(32)	0	(32)	0	243,659	0	0	0	12,287	04/30/2031
23204G-AC-4	CUSTOMERS BANCORP INC		02/03/2021	Various		1,651,349	1,603,000	1,599,393	1,601,847	0	58	0	58	0	1,601,906	0	49,443	49,443	5,126	06/30/2022
233046-AF-8	DNKN 2017-1 A II - RMBS		11/20/2021	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	661	11/20/2047
23046-AK-7	DNKN 2019-1 A22 - RMBS		11/20/2021	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,131	05/20/2049
233050-AC-7	DBUBS 2011-LC1 A3 - CMBS		02/12/2021	Paydown		102,104	102,104	103,119	102,104	0	0	0	0	0	102,104	0	0	0	605	11/12/2046
23305X-AD-3	DBUBS 2011-LC2 A4 - CMBS		05/12/2021	Paydown		319,717	319,717	361,680	321,592	0	(1,875)	0	(1,875)	0	319,717	0	0	0	3,309	07/12/2044
23308U-AG-9	DCG ACQUISITION CORP TL 1L FLT 9-2026		02/23/2021	Call @ 100.00		142,472	138,897	122,319	123,625	0	218	0	218	0	123,843	0	15,054	15,054	25,561	10/08/2026
23308U-AH-7	LIBOR 450 20261008		09/01/2021	Call @ 100.00		22,621	22,621	19,816	20,037	0	249	0	249	0	20,287	0	2,334	2,334	10,748	10/08/2026
23308U-AK-0	LIBOR 850 20271008		09/01/2021	Call @ 100.00		463,807	463,807	463,807	463,807	0	0	0	0	0	463,807	0	0	0	17,925	10/08/2027
23312L-AV-0	DBJPM 2016-C1 C - CMBS		01/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(128)	05/12/2049
23317*-AA-8	DULLES DISCOVERY IV 3.721 JUL-2029		12/15/2021	Paydown		128,184	128,185	128,185	128,185	0	(1)	0	(1)	0	128,184	0	0	0	2,598	07/15/2029
23317*-AC-4	Dulles Discovery IV		12/05/2021	Paydown		117,055	117,056	117,056	117,056	0	0	0	0	0	117,055	0	0	0	2,263	09/05/2033
233244-AH-5	DOT HEADQUARTERS II LEASE BACKED MTG 5.5		12/07/2021	Various		2,268,988	2,268,959	1,982,697	2,268,966	0	22	0	22	0	2,268,988	0	0	0	69,338	12/07/2021
233851-DD-3	DAIMLER FINANCE NORTH AMERICA LLC		03/01/2021	JP Morgan Securities Inc.		3,160,830	3,000,000	2,994,240	2,997,428	0	195	0	195	0	2,997,624	0	163,206	163,206	53,042	02/22/2023
233898-AA-9	DAIRYLAND POWER COOPERATIVE 3.42 03-2043		12/30/2021	Paydown		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	1,425	03/30/2043
24703T-AA-4	DELL INTERNATIONAL LLC		11/29/2021	Various		834,648	784,000	783,663	783,982	0	47	0	47	0	784,029	0	22,008	22,008	11,663	06/15/2023
24715B-AA-2	DELOITTE LLP 6.73 08-2023		08/20/2021	Various		545,455	545,454	545,454	545,454	0	0	0	0	0	545,454	0	0	0	36,709	08/20/2023
247361-ZX-9	DELTA AIR LINES INC		06/28/2021	Various		1,462,163	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	212,163	212,163	58,090	05/01/2025
247367-BH-7	DELTA AIR LINES INC - ABS		06/04/2021	Various		134,105	126,448	145,889	133,447	0	(2,190)	0	(2,190)	0	131,257	0	(4,809)	(4,809)	14,591	02/10/2024
24737B-AA-3	DAL 2019-1 AA - ABS		06/28/2021	MARKETAXESS		474,696	450,000	450,604	450,424	0	(75)	0	(75)	0	450,349	0	24,347	24,347	9,812	10/25/2025
24833*-AA-1	DENISON PHARMACEUTICALS, LLC 13.00 03-20		06/30/2021	Various		437,500	437,500	437,500	437,500	0	0	0	0	0	437,500	0	0	0	80,850	03/31/2022
25087*-AH-6	DETROIT INTERNATIONAL BRIDGE CO 5.34 11-		12/02/2021	Paydown		794,639	794,638	794,638	794,639	0	0	0	0	0	794,639	0	0	0	24,623	11/02/2023
251510-ML-4	DBALT 2006-AB1 A3 - RMBS		12/01/2021	Paydown		363,308	363,308	363,312	354,067	0	9,241	0	9,241	0	363,308	0	0	0	6,486	02/25/2036
25211A-AC-3	DWOLF 1 C - CDO	C	10/15/2021	Paydown		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	29,742	10/15/2030
25257A-AE-4	DIMND 191 B - CDO	C	03/26/2021	Paydown		500,000	500,000	500,000	497,069	0	2,931	0	2,931	0	500,000	0	0	0	5,696	04/25/2029
25267T-AA-9	SHINE 2017-1 A - ABS		11/23/2021	Paydown		3,698,232	3,500,000	3,500,000	3,499,590	0	410	0	410	0	3,500,000	0	0	0	318,369	12/20/2047
25267T-AB-7	SHINE 2017-1 B - ABS		11/23/2021	Paydown		807,622	750,000	750,000	749,903	0	97	0	97	0	750,000	0	0	0	90,158	12/20/2047
25272K-AU-7	DELL INTERNATIONAL LLC		04/19/2021	Call @ 100.00		81,000	81,000	83,299	81,000	0	0	0	0	0	81,000	0	0	0	1,318	06/15/2021
25272K-AW-3	DELL INTERNATIONAL LLC		10/28/2021	Call @ 101.78		203,562	200,000	218,750	205,209	0	(2,992)	0	(2,992)	0	202,217	0	1,345	1,345	12,548	06/15/2024
25484*-AE-2	DISTRICT COOLING ST. PAUL, INC.		10/01/2021	Paydown		184,850	184,850	184,850	184,850	0	0	0	0	0	184,850	0	0	0	8,669	10/01/2033
257375-AJ-4	EASTERN ENERGY GAS HOLDINGS LLC		06/30/2021	Unknown		1,712,735	1,500,000	1,524,660	1,523,492	0	(235)	0	(235)	0	1,523,257	0	189,477	189,477	37,375	12/15/2044
25755T-AH-3	DPABS 2017-1 A23 - RMBS		10/25/2021	Paydown		7,500	7,500	7,677	7,666	0	(166)	0	(166)	0	7,500	0	0	0	154	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2021	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	926	07/27/2048
25755T-AP-5	DOMINO 2021-1 A II - RMBS		10/25/2021	Paydown		6,030,000	6,030,000	6,030,000	0	0	0	0	0	0	6,030,000	0	0	0	378	04/25/2051
26067*-AA-3	DOW (MIDLAND, MI) CTL PASS-THROUGH TRUST		08/15/2021	Paydown		188,376	188,376	189,224	188,970	0	(594)	0	(594)	0	188,376	0	0	0	3,678	03/15/2034
26067*-AA-3	DOW (MIDLAND, MI) CTL PASS-THROUGH TRUST		12/15/2021	Paydown		96,651	96,651	97,085	96,955	0	(304)	0	(304)	0	96,651	0	0	0	4,383	03/15/2034
26078J-AC-4	DUPONT DE NEMOURS INC		06/22/2021	GOLDMAN		313,005	275,000	275,000	275,000	0	0	0	0	0	275,000	0	38,005	38,005	7,516	11/15/2025
26208M-AF-3	DRIVE 2018-5 C - ABS		12/15/2021	Paydown		2,005,165	2,005,165	2,004,718	2,005,083	0	82	0	82	0	2,005,165	0	0	0	44,189	01/15/2025
26245X-AE-7	DRSLF 86 C - CDO	C	07/19/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,328	07/17/2030
26252W-AG-4	DRSLF 76 C - CDO	C	11/18/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58,805	10/20/2032
26860#-AA-8	EIF PIO PICO LLC 4.17 12-2041		12/31/2021	Paydown		101,458	101,458	101,458	101,458	0	0	0	0	0	101,458	0	0	0	2,115	12/31/2041
26884T-AD-4	ERAC USA FINANCE LLC		08/16/2021	Maturity @ 100.00		700,000	700,000	696,752	699,753	0	247	0	247	0	700,000	0	0	0	31,500	08/16/2021
26885*-AA-3	NORTH EASTERN OHIO MEDICAL UNIVERSITY 5.		08/08/2021	Paydown		100,532	100,532	102,132	101,799	0	(1,267)	0	(1,267)	0	100,532	0	0	0	2,042	11/08/2044
26885*-AA-3	NORTH EASTERN OHIO MEDICAL UNIVERSITY 5.		12/08/2021	Paydown		51,506	51,507	52,327	52,156	0	(650)	0	(650)	0	51,506	0	0	0	2,430	11/08/2044
26885B-AA-8	EQM MIDSTREAM PARTNERS LP		01/12/2021	BNY/SUNTRUST CAPITAL MARKETS		223,536	215,000	212,244	213,857	0	10	0	10	0	213,866	0	9,669	9,669	3,870	08/01/2024
26923*-AA-7	National Oceanic & Atmospheric Admin.		12/15/2021	Paydown		171,354	171,354	171,354	171,354	0	(1)	0	(1)	0	171,354	0	0	0	3,967	11/15/2030
27004#-AA-3	EAGLE RIDER HOLDING, INC. TL FLT 12-2022		12/31/2021	Paydown		35,833	35,833	35,475	35,669	0	164	0	164	0	35,833	0	0	0	1,470	12/18/2022
29250N-AZ-8	ENBRIDGE INC	C	06/24/2021	JP MORGAN SECS INC., - FIXED INCOME		481,676	450,000	449,654	449,688	0	15	0	15	0	449,703	0	31,973	31,973	8,711	11/15/2029
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP		03/01/2021	NBCN CLEARING INC.		2,426,304	2,400,000	2,532,790	2,409,671	0	(3,578)	0	(3,578)	0	2,406,093	0	20,211	20,211	46,760	09/15/2021
29252B-AA-7	ENBRIDGE PIPELINES SOUTHN LTS LLC	C	12/30/2021	Paydown		300,000	300,000	300,000	299,968	0	32	0	32	0	300,000	0	0	0	14,736	06/30/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
292766-A#-9	ENERPLUS CORPORATION		05/15/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,000	05/15/2024
29339#-AA-5	ENHANCED CAPITAL CONNECTICUT FUND V, LLC		12/15/2021	Paydown		109,447	109,447	109,447	109,459	0	(12)	0	(12)	0	109,447	0	0	0	3,094	12/15/2025
29359U-AA-7	ENSTAR GROUP LTD	C	06/28/2021	HILLTOP SECURITIES INC		1,173,713	1,150,000	1,151,391	1,150,467	0	(206)	0	(206)	0	1,150,261	0	23,452	23,452	41,688	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD	C	06/28/2021	NATIONAL FINL SVCS CORP,		860,235	750,000	747,075	747,453	0	178	0	178	0	747,631	0	112,604	112,604	21,553	06/01/2029
29364W-AN-8	ENTERGY LOUISIANA LLC		05/01/2021	Maturity @ 100.00		2,500,000	2,500,000	2,495,675	2,499,830	0	170	0	170	0	2,500,000	0	0	0	60,000	05/01/2021
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING LLC		09/07/2021	GOLDMAN		172,715	170,000	171,949	170,293	0	(179)	0	(179)	0	170,114	0	2,601	2,601	7,344	02/15/2022
29426B-BB-8	DOD MHS DEFENSE HEALTH AGENCY		04/27/2021	Paydown		1,685,164	1,685,164	1,685,164	1,685,164	0	0	0	0	0	1,685,164	0	0	0	69,356	04/27/2023
29669*-AA-9	ESSENTIA HEALTH 3.99 02-2035		02/15/2021	Paydown		151,152	151,152	151,152	151,157	0	(5)	0	(5)	0	151,152	0	0	0	3,015	02/15/2035
29766D-AF-1	ETHIOPIAN LEASING (2012) LLC		11/12/2021	Paydown		18,043	18,043	18,043	18,043	0	0	0	0	0	18,043	0	0	0	299	05/12/2026
30262D-AL-5	FREMF 2011-K13 B - CMBS		01/25/2021	Paydown		4,000,000	4,000,000	3,728,837	4,000,000	0	0	0	0	0	4,000,000	0	0	0	16,264	01/25/2048
30263B-AL-8	FREMF 2011-K14 B - CMBS		04/01/2021	Paydown		2,000,000	2,000,000	1,865,879	1,987,791	0	12,209	0	12,209	0	2,000,000	0	0	0	53,724	02/25/2047
30263H-AL-5	FREMF 2011-K15 B - CMBS		07/26/2021	Paydown		1,000,000	1,000,000	853,010	984,703	0	15,297	0	15,297	0	1,000,000	0	0	0	29,161	08/25/2044
30286B-AA-8	GSA-FBI		12/15/2021	Paydown		230,605	230,607	230,607	230,607	0	(2)	0	(2)	0	230,605	0	0	0	4,487	07/15/2037
30288*-AA-8	FLNG LIQUEFACTION 2 LLC 4.54 03-2038		09/30/2021	Paydown		694,800	694,800	694,800	694,800	0	0	0	0	0	694,800	0	0	0	23,862	03/31/2038
30571#-AA-0	FAIRVIEW HEALTH SERVICES 4.16 11-2043		11/15/2021	Paydown		285,098	285,098	285,098	285,109	0	(11)	0	(11)	0	285,098	0	0	0	11,860	11/15/2043
30605Y-AB-7	FLCON 171 A - ABS		08/15/2021	Paydown		1,655,994	1,656,510	1,656,505	1,680,332	0	(14,508)	0	(14,508)	0	1,665,824	0	(9,830)	(9,830)	38,440	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS		02/10/2021	CROSS TRADE		441,544	459,187	457,099	457,846	0	6	0	6	0	457,851	0	(16,307)	(16,307)	9,080	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	D	09/15/2021	Paydown		277,059	277,059	276,378	276,390	0	669	0	669	0	277,059	0	0	0	2,478	09/15/2039
31307#-AA-9	USCG CORPUS CHRISTI		12/15/2021	Paydown		116,756	116,756	116,756	116,756	0	0	0	0	0	116,756	0	0	0	2,888	02/15/2035
31307#-AC-5	USCG CORPUS CHRISTI		12/15/2021	Paydown		66,870	66,870	66,870	66,870	0	0	0	0	0	66,870	0	0	0	1,652	06/15/2037
31351#-AA-4	US GOVT. LEASE FINANCE TRUST 2006-18		12/15/2021	Paydown		479,140	479,140	479,140	479,142	0	(2)	0	(2)	0	479,140	0	0	0	16,045	10/15/2026
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		06/28/2021	PERSHING LLC		1,110,690	1,000,000	995,920	996,132	0	220	0	220	0	996,352	0	114,338	114,338	25,000	05/15/2030
31953*-AL-6	BNSF RAILWAY CO. SERIES A		11/15/2021	Paydown		55,908	55,908	55,908	55,912	0	(5)	0	(5)	0	55,908	0	0	0	2,499	10/15/2027
31953*-AM-4	BNSF RAILWAY CO. SERIES B		11/15/2021	Paydown		5,542	5,587	5,587	5,587	0	(46)	0	(46)	0	5,542	0	0	0	248	10/15/2027
31953*-AN-2	BNSF RAILWAY CO. SERIES C		11/15/2021	Paydown		35,519	35,336	35,336	35,338	0	180	0	180	0	35,519	0	0	0	1,577	10/15/2027
31953*-AP-7	BNSF RAILWAY CO. SERIES D		11/15/2021	Paydown		14,246	14,246	14,246	14,248	0	(1)	0	(1)	0	14,246	0	0	0	637	10/15/2027
31953*-AQ-5	BNSF RAILWAY CO. SERIES E		11/15/2021	Paydown		18,958	18,958	18,958	18,959	0	(2)	0	(2)	0	18,958	0	0	0	847	10/15/2027
31953*-AR-3	BNSF RAILWAY CO.		11/15/2021	Paydown		16,567	16,566	16,566	16,567	0	0	0	0	0	16,567	0	0	0	740	12/13/2027
33840*-AA-3	521-533 LLC SR SECURED 4.77 11-2030 - MB		08/15/2021	Paydown		96,654	96,654	96,654	96,654	0	0	0	0	0	96,654	0	0	0	1,737	11/15/2030
33840*-AA-3	521-533 LLC SR SECURED 4.77 11-2030 - MB		12/15/2021	Paydown		49,489	49,489	49,489	49,490	0	0	0	0	0	49,489	0	0	0	2,067	11/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2021	Paydown		3,460	3,460	2,894	2,919	0	541	0	541	0	3,460	0	0	0	108	03/31/2038
34354P-AF-2	FLOWSERVE CORP		12/02/2021	Bank of America Securities		515,250	500,000	497,508	497,568	0	213	0	213	0	497,781	0	17,469	17,469	21,146	10/01/2030
34417Q-AA-6	FOCUS 2018-1 A2 - RMBS		10/30/2021	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	519	10/30/2048
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC		03/12/2021	MORGAN STANLEY CO		2,030,000	2,000,000	2,334,040	2,031,227	0	(10,607)	0	(10,607)	0	2,020,621	0	9,379	9,379	72,785	08/02/2021
34961J-AJ-3	FCO IX C - CDO		10/12/2021	Paydown		3,500,000	3,500,000	3,500,000	3,484,802	0	15,198	0	15,198	0	3,500,000	0	0	0	90,763	11/15/2029
35088B-AA-7	FOUR LLC - US SOCIAL SECURITY ADMINISTRA		06/30/2021	Paydown		788,192	788,192	788,192	788,192	0	0	0	0	0	788,192	0	0	0	0	06/30/2024
35088B-AB-5	FOUR LLC - DEFENSE INTELLIGENCE AGENCY 3		09/15/2021	Paydown		896,323	896,323	896,323	896,323	0	0	0	0	0	896,323	0	0	0	0	09/15/2022
35242M-A*-6	FRANKLIN AVENUE ASSOCIATES, LP		12/15/2021	Paydown		543,154	543,153	543,153	543,154	0	0	0	0	0	543,154	0	0	0	15,030	12/15/2022
35804G-AJ-7	FRESENIUS US FINANCE II INC		02/01/2021	Maturity @ 100.00		250,000	250,000	254,375	250,068	0	(68)	0	(68)	0	250,000	0	0	0	5,313	02/01/2021
35826*-AA-6	PONTIAC 2, LLC (COUNTY OF FRESNO) SENIOR		08/15/2021	Paydown		104,535	104,535	104,535	104,535	0	0	0	0	0	104,535	0	0	0	1,655	06/15/2039
35826*-AA-6	PONTIAC 2, LLC (COUNTY OF FRESNO) SENIOR		12/15/2021	Paydown		53,725	53,726	53,726	53,726	0	0	0	0	0	53,725	0	0	0	1,971	06/15/2039
35826B-AA-4	PONTIAC 7, LLC (COUNTY OF FRESNO) SENIOR		08/15/2021	Paydown		141,935	141,936	143,349	143,226	0	(1,291)	0	(1,291)	0	141,935	0	0	0	2,515	06/15/2038
35826B-AA-4	PONTIAC 7, LLC (COUNTY OF FRESNO) SENIOR		12/15/2021	Paydown		73,310	73,310	74,040	73,976	0	(667)	0	(667)	0	73,310	0	0	0	3,003	06/15/2038
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	04/21/2021	BANCO SANTANDER		511,918	469,000	478,866	478,654	0	(589)	0	(589)	0	478,065	0	33,853	33,853	6,943	11/15/2025
36167V-AA-2	GCAT 19NQM3 A1 - CMO/RMBS		12/25/2021	Paydown		128,391	128,391	128,388	128,388	0	3	0	3	0	128,391	0	0	0	1,679	11/25/2059
36185P-AA-3	GMACN 2003A CTF - CMBS/RMBS		12/10/2021	Paydown		283,142	283,142	283,142	283,130	0	12	0	12	0	283,142	0	0	0	8,589	08/10/2038
36186V-AA-9	GMACN 2003A CTF - CMBS/RMBS		12/01/2021	Paydown		236,267	236,267	239,056	238,680	0	(2,412)	0	(2,412)	0	236,267	0	0	0	7,818	12/10/2043
36186Y-AA-3	GMACN 2005A A1 - CMBS		12/10/2021	Paydown		273,168	273,168	282,683	280,174	0	(7,006)	0	(7,006)	0	273,168	0	0	0	8,196	02/10/2035
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS		12/01/2021	Paydown		343,973	343,973	347,388	343,756	0	217	0	217	0	343,973	0	0	0	10,221	08/12/2044
36235*-AA-9	GSA CANTON		12/15/2021	Paydown		236,217	236,218	236,218	236,218	0	0	0	0	0	236,217	0	0	0	6,381	06/15/2030
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS		12/01/2021	Paydown		176,688	176,689	172,492	165,330	0	11,359	0	11,359	0	176,688	0	0	0	2,750	12/25/2034
36244#-AA-4	GSA SAVANNAH		12/10/2021	Paydown		370,823	370,824	370,824	370,824	0	(1)	0	(1)	0	370,823	0	0	0	6,860	07/10/2033
36255C-AG-4	GPMT 2018-FL21 C - CMBS		12/21/2021	Paydown		176,537	176,537	176,537	176,537	0	0	0	0	0	176,537	0	0	0	3,035	11/21/2035
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		12/01/2021	Paydown		105,737	105,737	108,958	109,320	0	(3,583)	0	(3,583)	0	105,737	0	0	0	1,431	01/25/2051
36260D-AB-6	GSMBS 20PJ5 A2 - CMO/RMBS		12/25/2021	Paydown		147,782	147,782	152,354	152,338	0	(4,556)	0	(4,556)	0	147,782	0	0	0	2,073	03/27/2051
36263V-AB-3	GSMBS 21PJ11 A2 - CMO/RMBS		12/25/2021	Paydown		8,132	8,132	8,160	0	0	(28)	0	(28)	0	8,132	0	0	0	17	06/01/2035

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
36361U-AC-4	GALL 2017-1 B - CDO		12/29/2021	Paydown		3,150,000	3,150,000	3,152,205	3,150,000	0	0	0	0	0	3,150,000	0	0	0	1,782,256	07/15/2027
36361U-AE-0	GALL 2017-1 C - CDO		12/30/2021	Paydown		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	67,860	07/15/2027
36361U-AG-5	GALL 2017-1 D - CDO		12/28/2021	Paydown		3,200,000	3,200,000	3,195,550	3,190,552	0	9,448	0	9,448	0	3,200,000	0	0	0	111,829	07/15/2027
36361X-AG-9	GALL 2018-1, SSN - CDO		10/21/2021	Paydown		1,277,792	1,277,792	1,277,792	1,247,058	0	30,735	0	30,735	0	1,277,792	0	0	0	2,483	01/21/2028
36656A-AJ-7	SIX10 181 B - CDO	C	10/15/2021	Various		500,000	500,000	500,000	494,273	0	2,917	0	2,917	0	500,000	0	0	0	8,887	07/17/2028
369622-SM-8	GENERAL ELECTRIC CO		02/11/2021	Maturity @ 100.00		2,500,000	2,500,000	2,838,870	2,506,318	0	(6,318)	0	(6,318)	0	2,500,000	0	0	0	66,250	02/11/2021
378272-AH-1	GLENCORE FUNDING LLC		04/21/2021	JP MORGAN		193,312	175,000	174,293	174,728	0	23	0	23	0	174,751	0	18,561	18,561	3,912	04/29/2024
38011S-AA-3	GMACN XVII A1 - CMBS/RMBS		12/10/2021	Paydown		463,618	463,618	470,389	464,831	0	(1,213)	0	(1,213)	0	463,618	0	0	0	15,336	09/10/2024
38011W-AA-4	GMACN 2002A CTF - RMBS		12/01/2021	Paydown		702,554	702,554	714,566	712,937	0	(10,383)	0	(10,383)	0	702,554	0	0	0	25,783	05/10/2037
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS		12/10/2021	Paydown		319,751	319,751	333,555	327,216	0	(7,465)	0	(7,465)	0	319,751	0	0	0	10,998	09/10/2036
38012M-AA-5	GMAC COMMERCIAL MORTGAGE ASSET MILITARY		12/10/2021	Paydown		120,898	120,897	121,377	121,260	0	(363)	0	(363)	0	120,898	0	0	0	3,604	03/10/2051
38012T-AB-8	GMACM 2006-HE3 A2 - RMBS		12/01/2021	Paydown		2,038	1,948	0	0	0	2,038	0	2,038	0	2,038	0	0	0	43	10/25/2036
38061L-AA-7	GLDKR 14A A - ABS		12/15/2021	Paydown		37,638	37,638	37,630	37,631	0	7	0	7	0	37,638	0	0	0	448	03/17/2031
38136M-AC-2	GLM 2 A - CDO	C	10/20/2021	Paydown		1,875,000	1,875,000	1,886,250	1,875,000	0	0	0	0	0	1,875,000	0	0	0	25,494	11/28/2030
38141G-WC-4	GOLDMAN SACHS GROUP INC		04/21/2021	Call @ 100.00		2,750,000	2,750,000	2,707,545	2,735,614	0	3,507	0	3,507	0	2,739,121	0	10,879	10,879	41,250	04/26/2022
38172X-AN-9	GOCAP 16 CR - CDO	C	06/24/2021	Paydown		2,000,000	2,000,000	2,000,000	1,999,835	0	165	0	165	0	2,000,000	0	0	0	42,929	07/25/2029
38174T-AC-0	GOCAP 33R AR - CDO		06/25/2021	Paydown		4,500,000	4,500,000	4,500,000	4,481,013	0	18,987	0	18,987	0	4,500,000	0	0	0	48,089	11/21/2028
38174X-AL-1	GOCAP 19(B)-R B - CDO		04/15/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	45,968	07/26/2029
38217U-AC-6	GOODG 2021-1 C - ABS		12/15/2021	Paydown		177,296	177,296	177,240	0	0	56	0	56	0	177,296	0	0	0	1,801	10/16/2056
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL LLC		01/12/2021	Call @ 100.00		400,000	400,000	405,000	400,036	0	(36)	0	(36)	0	400,000	0	0	0	4,750	04/15/2021
390578-AA-0	GRTLK 191 A - CDO	C	07/15/2021	Paydown		2,250,000	2,250,000	2,250,000	2,236,611	0	13,389	0	13,389	0	2,250,000	0	0	0	33,453	07/15/2031
390578-AE-2	GRTLK 191 B - CDO	C	07/15/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,390	07/15/2031
390638-AH-3	GREAT LAKES GAS TRANSMISSION 8.08 01-203		01/29/2021	Paydown		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	84,840	01/29/2030
39678W-AA-6	GREENWICH CAPITAL STRUCTURED PRO - CMBS		09/01/2021	Paydown		130,980	130,980	129,690	131,281	0	(301)	0	(301)	0	130,980	0	0	0	1,662	09/25/2034
39678W-AA-6	GCSP 51 A - CMBS		12/25/2021	Paydown		57,435	52,688	52,169	57,555	0	(120)	0	(120)	0	57,435	0	0	0	1,708	09/25/2034
39806*-AA-2	GREYSTONE SELECT TL B 1L FLT 04-2024		06/14/2021	Call @ 100.00		7,369,591	7,369,591	7,259,047	7,293,283	0	2,391	0	2,391	0	7,295,674	0	73,918	73,918	362,305	04/17/2024
39948P-AA-5	TERRA HOSPITALITY - GIANT LLC 4.948698 1		08/15/2021	Paydown		1,222	1,222	1,222	1,222	0	(1)	0	(1)	0	1,222	0	0	0	23	11/15/2052
39948P-AA-5	TERRA HOSPITALITY - GIANT LLC 4.948698 1		12/15/2021	Paydown		611	611	611	611	0	0	0	0	0	611	0	0	0	26	11/15/2052
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		08/15/2021	Paydown		537	538	538	538	0	0	0	0	0	537	0	0	0	9	02/15/2051
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		12/15/2021	Paydown		506	506	506	506	0	0	0	0	0	506	0	0	0	22	02/15/2051
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		12/17/2021	Call @ 100.00		124,263	124,263	124,263	124,263	0	0	0	0	0	124,263	0	0	0	11,349	10/10/2029
40437A-AA-4	HLM 2 A1R - CDO		04/16/2021	Call @ 100.00		12,500,000	12,500,000	11,988,125	12,152,463	0	10,374	0	10,374	0	12,162,837	0	337,163	337,163	31,062	07/19/2029
40437A-AB-2	HLM 2 A2R - CDO		04/19/2021	Call @ 100.00		3,400,000	3,400,000	3,245,300	3,289,460	0	(8,576)	0	(8,576)	0	3,280,884	0	119,116	119,116	78,379	07/19/2029
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		08/10/2021	Paydown		43,864	43,864	43,864	43,864	0	0	0	0	0	43,864	0	0	0	702	08/10/2042
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		12/10/2021	Paydown		24,676	24,676	24,676	24,676	0	0	0	0	0	24,676	0	0	0	918	08/10/2042
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES INC		03/01/2021	MarketAxess		3,129,330	3,000,000	2,998,240	2,999,238	0	63	0	63	0	2,999,301	0	130,029	130,029	54,996	02/15/2023
41811*-AA-1	HASI SYB Trust 2016-2		10/31/2021	Paydown		143,114	143,114	143,114	143,114	0	0	0	0	0	143,114	0	0	0	5,342	04/30/2037
423120-AA-2	HELENA FED OFFICE COMPLEX		12/15/2021	Paydown		3,528,038	3,528,037	3,528,037	3,528,037	0	1	0	1	0	3,528,038	0	0	0	234,773	06/15/2022
42710V-AA-2	HTGC 2018-1 A - ABS		10/20/2021	Paydown		5,882,111	5,882,111	5,882,012	5,882,032	0	79	0	79	0	5,882,111	0	0	0	166,389	11/22/2027
42711A-AA-7	HTGC 2019-1 A - ABS		10/20/2021	Paydown		2,000,000	2,000,000	1,999,960	1,999,967	0	33	0	33	0	2,000,000	0	0	0	67,727	02/22/2028
42770W-AA-7	HERO 2016-2 A - ABS		12/20/2021	Paydown		449,330	449,330	449,183	448,284	0	1,046	0	1,046	0	449,330	0	0	0	11,973	09/20/2041
42770X-AA-5	HERO 163A A1 - ABS		12/20/2021	Paydown		210,621	210,621	210,604	210,568	0	53	0	53	0	210,621	0	0	0	4,440	09/20/2042
42806D-BQ-1	HERTZ 2018-1 A - ABS		06/30/2021	Paydown		318,929	318,929	314,182	316,381	0	2,555	0	2,555	0	318,929	0	0	0	3,997	02/25/2024
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		10/26/2021	Call @ 109.49		2,518,161	2,300,000	2,295,791	2,296,399	0	761	0	761	0	2,297,159	0	221,001	221,001	115,268	10/01/2024
428291-AN-8	HEXCEL CORP		03/15/2021	BARCLAY INVESTMENTS, INC.		103,153	100,000	107,441	107,392	0	(236)	0	(236)	0	107,155	0	(4,002)	(4,002)	2,348	02/15/2027
43512*-AA-9	HOLLADAY PROPERTIES GRAND PARK SPORTS I		07/15/2021	Paydown		159,758	159,758	159,758	159,761	0	(3)	0	(3)	0	159,758	0	0	0	5,412	07/15/2041
437118-AA-6	CTL 2006-17 TRUST (HOME DEPOT, NH) - MBS		08/15/2021	Paydown		85,315	85,316	83,568	84,278	0	1,037	0	1,037	0	85,315	0	0	0	1,686	08/15/2035
437118-AA-6	CTL 2006-17 TRUST (HOME DEPOT, NH) - MBS		12/15/2021	Paydown		43,787	43,787	42,890	43,255	0	532	0	532	0	43,787	0	0	0	2,010	08/15/2035
440405-AE-8	HORZN 181 A - ABS		09/15/2021	Paydown		221,285	221,285	220,898	220,931	0	355	0	355	0	221,285	0	0	0	4,198	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS		12/15/2021	Paydown		86,591	86,591	86,590	86,590	0	0	0	0	0	86,591	0	0	0	1,438	07/15/2039
44040J-AA-6	HORZN 2019-2 A - ABS	C	07/15/2021	Paydown		391,959	391,959	391,949	391,951	0	8	0	8	0	391,959	0	0	0	5,700	11/15/2039
44107#-AA-4	SOUTH BROWARD HOSPITAL - MBS		08/15/2021	Paydown		254,895	254,895	254,895	254,896	0	(1)	0	(1)	0	254,895	0	0	0	5,410	06/15/2025
44107#-AA-4	SOUTH BROWARD HOSPITAL - MBS		12/15/2021	Paydown		133,101	133,101	133,101	133,101	0	0	0	0	0	133,101	0	0	0	6,537	06/15/2025
44107#-AB-2	SOUTH BROWARD HOSPITAL - MBS		08/15/2021	Paydown		50,736	50,736	50,736	50,736	0	0	0	0	0	50,736	0	0	0	1,149	06/15/2025
44107#-AB-2	SOUTH BROWARD HOSPITAL - MBS		12/15/2021	Paydown		26,226	26,226	26,226	26,226	0	0	0	0	0	26,226	0	0	0	1,378	06/15/2025
44157T-AA-3	HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC		06/11/2021	CREDIT SUISSE SECURITIES (USA)		266,875	250,000	245,000	245,816	0	394	0	394	0	246,210	0	20,665	20,665	18,750	02/15/2025

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
44329H-AR-5	FALCON GROUP/ MOODY FAMILY HSG		09/01/2021	Direct		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,231	09/15/2053
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC 4.42 05		11/30/2021	Paydown		119,643	119,643	119,070	119,255	0	388	0	388	0	119,643	0	0	0	3,380	05/31/2033
445608-AG-7	HUNTC 2017-FL1 C - CDO		06/10/2021	Call @ 100.00		250,000	250,000	251,563	249,820	0	(2,041)	0	(2,041)	0	247,779	0	2,221	2,221	3,184	08/15/2034
445608-AJ-1	HUNTC 2017-FL1 D - CDO/CMBS		02/11/2021	CROSS TRADE		746,719	750,000	750,000	747,672	0	(544)	0	(544)	0	747,128	0	(409)	(409)	4,731	08/15/2034
446150-AJ-3	HUNTINGTON BANCSHARES INC		02/10/2021	Call @ 100.00		483,000	483,000	482,048	482,959	0	26	0	26	0	482,985	0	15	15	6,339	03/14/2021
448579-AH-5	HYATT HOTELS CORP		06/28/2021	PERSHING LLC		226,070	200,000	200,875	200,780	0	(68)	0	(68)	0	200,712	0	25,358	25,358	7,376	04/23/2025
448579-AJ-1	HYATT HOTELS CORP		06/28/2021	BARCLAYS CAPITAL INC FIXED INC		3,156,816	2,600,000	2,706,563	2,701,982	0	(4,426)	0	(4,426)	0	2,697,557	0	459,259	459,259	102,574	04/23/2030
44919*-AC-2	I 595 Express LLC		12/31/2021	Paydown		39,146	39,146	39,146	39,146	0	0	0	0	0	39,146	0	0	0	698	12/31/2031
449670-CP-1	IMCHE 1997-3 A6 - RMBS		12/01/2021	Paydown		54,422	54,422	53,878	54,120	0	302	0	302	0	54,422	0	0	0	1,678	08/20/2028
451102-BJ-5	ICAHN ENTERPRISES LP		04/09/2021	Call @ 100.00		2,065,000	2,065,000	2,070,693	2,065,152	0	(152)	0	(152)	0	2,065,000	0	0	0	74,084	02/01/2022
45254N-JW-8	IMM 2004-6 2A - RMBS		12/01/2021	Paydown		61,380	61,380	58,361	57,572	0	3,808	0	3,808	0	61,380	0	0	0	854	10/25/2034
45323#-AA-9	NUEVA ERA PIPELINE		07/01/2021	Paydown		116,052	116,052	116,052	116,052	0	0	0	0	0	116,052	0	0	0	5,239	01/01/2043
45605P-AH-1	BIND 2016-1 NT - ABS		04/15/2021	Various		694,889	694,889	694,889	693,240	0	1,649	0	1,649	0	694,889	0	0	0	6,930	04/15/2021
45605P-AK-4	INDPRF 2016-2 NT - ABS		10/15/2021	Paydown		612,095	612,095	612,095	612,095	0	0	0	0	0	612,095	0	0	0	16,917	04/15/2023
459200-AS-0	INTERNATIONAL BUSINESS MACHINES CORP		06/02/2021	US BANCORP INVESTMENTS INC.		5,158,560	4,000,000	5,332,796	5,325,165	0	(76,236)	0	(76,236)	0	5,248,929	0	(90,369)	(90,369)	230,389	01/15/2028
46591T-AQ-7	JPMMT 202 A7A - CMO/RMBS		12/01/2021	Paydown		184,646	184,646	189,829	189,356	0	(4,710)	0	(4,710)	0	184,646	0	0	0	3,650	07/25/2050
46592E-AC-0	JPMMT 2021-1 A3 - CMO/RMBS		12/01/2021	Paydown		67,545	67,545	70,289	0	0	(2,744)	0	(2,744)	0	67,545	0	0	0	980	06/26/2051
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		12/01/2021	Paydown		65,473	65,473	67,601	0	0	(2,128)	0	(2,128)	0	65,473	0	0	0	851	07/25/2051
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS		12/01/2021	Paydown		27,920	27,920	28,387	0	0	(467)	0	(467)	0	27,920	0	0	0	263	11/27/2051
46592W-AF-3	JPMMT 2112 A4 - CMO/RMBS		12/25/2021	Paydown		29,471	29,471	29,964	0	0	(493)	0	(493)	0	29,471	0	0	0	113	02/25/2052
46616M-AB-6	HENDR 2010-3 B - RMBS		12/15/2021	Paydown		77,552	77,552	77,550	77,533	0	20	0	20	0	77,552	0	0	0	2,146	12/15/2050
46620J-AA-9	HENDR 171 A - RMBS		12/15/2021	Paydown		116,164	116,164	116,075	116,170	0	(6)	0	(6)	0	116,164	0	0	0	1,885	08/16/2060
46620V-AA-2	HENDR 172 A - RMBS		12/15/2021	Paydown		49,398	49,398	47,383	47,463	0	1,935	0	1,935	0	49,398	0	0	0	622	09/15/2072
46620V-AB-0	HENDR 172 B - RMBS		12/15/2021	Paydown		24,296	24,296	24,283	24,285	0	11	0	11	0	24,296	0	0	0	828	09/17/2074
46635G-AE-0	JPMCC 2010-C2 A3 - CMBS		09/20/2021	Paydown		404,194	404,194	408,234	404,194	0	0	0	0	0	404,194	0	0	0	7,793	11/15/2043
46648K-BA-3	JPMDB 2017-C7 C - CMBS		01/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(190)	10/17/2050
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2021	Paydown		133,334	133,334	131,967	131,980	0	1,354	0	1,354	0	133,334	0	0	0	2,153	04/15/2044
46651X-AK-8	JPMMT 2020-1 A5A - CMO/RMBS		12/01/2021	Paydown		49,910	49,910	51,019	50,938	0	(1,028)	0	(1,028)	0	49,910	0	0	0	1,409	06/27/2050
46654A-AF-6	JPMMT 2110 A4 - CMO/RMBS		12/01/2021	Paydown		24,716	24,716	25,318	0	0	(602)	0	(602)	0	24,716	0	0	0	175	12/25/2051
46658#-AA-2	DALLAS TX - MBS		08/15/2021	Paydown		76,689	76,689	78,703	78,505	0	(1,816)	0	(1,816)	0	76,689	0	0	0	1,217	12/15/2045
46658#-AA-2	DALLAS TX - MBS		12/15/2021	Paydown		35,715	35,715	36,652	36,560	0	(846)	0	(846)	0	35,715	0	0	0	1,386	12/15/2045
470170-AB-7	JMVR 2015-1 NTS - ABS		10/07/2021	Paydown		428,791	428,791	468,331	452,983	0	(24,192)	0	(24,192)	0	428,791	0	0	0	15,859	07/08/2022
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LIM	C	10/05/2021	Paydown		257,987	257,987	257,987	257,987	0	0	0	0	0	257,987	0	0	0	8,256	01/08/2027
476598-AA-1	JERSEY CITY, NJ 4.85 11-2045 - MBS		08/15/2021	Paydown		18,676	18,693	18,871	18,837	0	(161)	0	(161)	0	18,676	0	0	0	303	11/15/2045
476598-AA-1	JERSEY CITY, NJ 4.85 11-2045 - MBS		12/15/2021	Paydown		9,097	9,097	9,184	9,180	0	(84)	0	(84)	0	9,097	0	0	0	388	11/15/2045
476656-AA-3	JERSEY CITY MUNICIPAL, LLC 4.41 09-2042		08/15/2021	Paydown		8,278	8,278	8,361	8,351	0	(73)	0	(73)	0	8,278	0	0	0	137	09/15/2042
476656-AA-3	JERSEY CITY MUNICIPAL, LLC 4.41 09-2042		12/15/2021	Paydown		4,231	4,231	4,273	4,268	0	(37)	0	(37)	0	4,231	0	0	0	163	09/15/2042
47715*-AA-5	JETBLUE - ABS		09/05/2021	Paydown		1,401,971	1,401,971	1,401,971	1,402,028	0	(57)	0	(57)	0	1,401,971	0	0	0	30,984	03/05/2023
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		11/15/2021	Paydown		32,718	32,718	32,718	32,718	0	0	0	0	0	32,718	0	0	0	982	05/15/2034
481210-AB-7	JRD HOLDINGS, INC 4.65 04-2027		04/30/2021	Paydown		90,909	90,909	90,909	90,909	0	0	0	0	0	90,909	0	0	0	2,114	04/30/2027
48239@-AC-4	ST. VINCENT'S HEALTH SYSTEM 6.00 03-2032		08/15/2021	Paydown		331,097	331,098	331,097	331,098	0	(2)	0	(2)	0	331,097	0	0	0	7,597	03/15/2032
48239@-AC-4	ST. VINCENT'S HEALTH SYSTEM 6.00 03-2032		12/27/2021	Various		10,214,866	10,214,878	10,214,872	10,214,902	0	(3)	0	(3)	0	10,214,899	0	(33)	(33)	2,995,204	03/15/2032
48239@-AE-0	RIVERSIDE HEALTH SYSTEM 6.32 10-2032 - M		08/15/2021	Paydown		230,729	230,729	230,729	230,730	0	(1)	0	(1)	0	230,729	0	0	0	5,502	10/15/2032
48239@-AE-0	RIVERSIDE HEALTH SYSTEM 6.32 10-2032 - M		12/15/2021	Paydown		127,806	127,807	127,807	127,807	0	(1)	0	(1)	0	127,806	0	0	0	7,118	10/15/2032
48239@-AF-7	RIVERSIDE HEALTH SYSTEM 6.26 10-2032 - M		08/15/2021	Paydown		177,222	177,223	177,223	177,223	0	(1)	0	(1)	0	177,222	0	0	0	4,186	10/15/2032
48239@-AF-7	RIVERSIDE HEALTH SYSTEM 6.26 10-2032 - M		12/23/2021	Various		5,497,868	5,497,862	5,497,862	5,497,879	0	(2)	0	(2)	0	5,497,877	0	(10)	(10)	1,760,035	10/15/2032
48239@-AG-5	RIVERSIDE HEALTH SYSTEM 6.97 06-2034 - M		08/15/2021	Paydown		102,625	102,626	102,626	102,626	0	0	0	0	0	102,625	0	0	0	2,747	06/15/2034
48239@-AG-5	RIVERSIDE HEALTH SYSTEM 6.97 06-2034 - M		12/15/2021	Paydown		57,194	57,195	57,194	57,195	0	0	0	0	0	57,194	0	0	0	3,491	06/15/2034
48239@-AK-6	RIVERSIDE HEALTH SYSTEM 8.25 03-2034 - M		08/10/2021	Paydown		39,546	39,546	39,546	39,546	0	0	0	0	0	39,546	0	0	0	1,266	03/10/2034
48239@-AK-6	RIVERSIDE HEALTH SYSTEM 8.25 03-2034 - M		12/10/2021	Paydown		21,580	21,580	21,580	21,580	0	0	0	0	0	21,580	0	0	0	1,559	03/10/2034
48244X-AA-0	KDAC 2017-1 A - ABS	C	12/15/2021	Paydown		150,940	150,940	150,935	150,911	0	29	0	29	0	150,940	0	0	0	3,379	12/15/2042
48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034		12/15/2021	Paydown		78,305	77,598	77,598	77,598	0	706	0	706	0	78,305	0	0	0	1,572	12/31/2034
48662G-AE-2	KAYNE 8 C - CDO	C	11/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	78,013	07/15/2031
487312-AC-4	KEENAN FORT DETRICK ENERGY LLC		11/15/2021	Paydown		211,280	211,280	211,280	211,296	0	(16)	0	(16)	0	211,280	0	0	0	9,398	05/15/2033
49271V-AF-7	KEURIG DR PEPPER INC		03/01/2021	Jane Street		359,150	305,000	305,000	305,000	0	0	0	0	0	305,000	0	54,150	54,150	3,817	05/25/2028
49271V-AG-5	KEURIG DR PEPPER INC		03/16/2021	Call @ 100.00		401,009	372,000	372,000	372,000	0	0	0	0	0	372,000	0	0	0	16,696	05/25/2023

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
49326E-ED-1	KEYCORP		03/24/2021	Maturity @ 100.00		105,000	105,000	104,902	104,997	0	3	0	3	0	105,000	0	0	0	2,678	03/24/2021
49727@-AB-3	KIRBY CORPORATION 4.41 03-2042 - MBS		08/15/2021	Paydown		98,799	98,799	98,799	98,799	0	(1)	0	(1)	0	98,799	0	0	0	1,641	03/15/2042
49727@-AB-3	KIRBY CORPORATION 4.41 03-2042 - MBS		12/15/2021	Paydown		50,497	50,497	50,497	50,498	0	0	0	0	0	50,497	0	0	0	1,949	03/15/2042
501044-CX-7	KROGER CO		01/15/2021	Maturity @ 100.00		1,545,000	1,545,000	1,541,215	1,544,977	0	23	0	23	0	1,545,000	0	0	0	25,493	01/15/2021
501673-AA-5	LAAF 1 AR - ABS		12/15/2021	Paydown		623,508	623,508	623,508	623,532	0	(24)	0	(24)	0	623,508	0	0	0	47,736	12/15/2026
50200X-AA-8	LCSS FINANCING 2018A LLC - ABS		12/15/2021	Paydown		195,258	195,258	195,258	195,258	0	0	0	0	0	195,258	0	0	0	5,602	12/15/2062
50540R-AL-6	LABORATORY CORPORATION OF AMERICA HOLDIN		06/08/2021	Call @ 100.00		3,122,040	3,000,000	2,990,090	2,997,657	0	552	0	552	0	2,998,208	0	1,792	1,792	212,040	08/23/2022
512228-AA-1	LAKEVIEW HEALTH HOLDINGS, INC. 9.75 12-2		12/15/2021	Maturity @ 0.00		0	3,012,007	0	1,302,384	0	0	1,302,384	(1,302,384)	0	0	0	0	0	289,561	12/15/2021
512228-AB-9	LAKEVIEW HEALTH HOLDINGS, INC. (REVOLVIN		12/15/2021	Maturity @ 0.00		0	102,297	3,584	44,237	0	0	40,653	(40,653)	0	3,584	0	(3,584)	(3,584)	0	12/15/2021
513272-AA-2	LAMB WESTON HOLDINGS INC		11/15/2021	Call @ 102.31		255,783	250,000	255,063	252,772	0	(592)	0	(592)	0	252,180	0	3,602	3,602	12,109	11/01/2024
52206A-AD-2	LEASEPLAN CORPORATION NV	C	03/09/2021	TD Securities		2,583,158	2,450,000	2,444,463	2,445,646	0	199	0	199	0	2,445,846	0	137,312	137,312	26,610	10/24/2024
52465#-AZ-8	LEGG MASON MTG CAP CORP (FLUOR CORP.) -		06/08/2021	Various		4,982,144	5,063,595	5,063,595	5,063,601	0	(81,456)	0	(81,456)	0	4,982,144	0	0	0	182,696	06/08/2021
52467@-BJ-3	LEGG MASON MTG CAP - MBS		08/01/2021	Paydown		153,483	153,483	153,483	153,483	0	0	0	0	0	153,483	0	0	0	3,200	04/01/2028
52467@-BJ-3	LEGG MASON MTG CAP - MBS		12/01/2021	Paydown		78,885	78,885	78,885	78,885	0	0	0	0	0	78,885	0	0	0	3,819	04/01/2028
526602-AB-3	LEONARD WOOD FAMILY COMMUNITIES LLC		12/17/2021	Call @ 100.00		649,343	649,343	642,298	646,592	0	123	0	123	0	646,714	0	2,629	2,629	24,508	07/15/2030
529043-AC-5	LEXINGTON REALTY TRUST		09/16/2021	Call @ 100.00		425,834	400,000	393,520	396,567	0	974	0	974	0	397,541	0	2,459	2,459	38,631	06/15/2023
53619@-AA-8	LION COPOLYMER HOLDINGS LLC 9.75 10-2021		10/30/2021	Maturity @ 100.00		1,333,333	1,333,333	1,333,333	1,333,333	0	0	0	0	0	1,333,333	0	0	0	98,583	10/30/2021
53946J-AE-4	LNCR 2019-CRE2 B - CDO/CMBS	C	02/10/2021	CROSS TRADE		1,250,000	1,250,000	1,250,000	1,246,589	0	248	0	248	0	1,246,836	0	3,164	3,164	4,155	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B - CDO/CMBS	C	02/11/2021	J.P. Morgan Securities LLC		2,251,143	2,250,000	2,257,578	2,248,550	0	189	0	189	0	2,248,739	0	2,404	2,404	7,442	05/15/2028
55281Q-AE-6	MCFCLO VIII COM - CDO		10/18/2021	Paydown		783,499	783,499	782,716	755,662	0	27,838	0	27,838	0	783,499	0	0	0	0	07/18/2030
553110-AA-5	MK Lease Trust Series 2005-1 - MBS		08/15/2021	Paydown		191,525	191,525	195,074	192,764	0	(1,239)	0	(1,239)	0	191,525	0	0	0	4,811	05/15/2025
553110-AA-5	MK Lease Trust Series 2005-1 - MBS		12/15/2021	Paydown		98,988	98,988	100,822	99,628	0	(640)	0	(640)	0	98,988	0	0	0	5,768	05/15/2025
55316L-AC-0	MMCLO 192 A2 - CDO		09/01/2021	Paydown		750,000	750,000	750,000	747,049	0	2,951	0	2,951	0	750,000	0	0	0	17,168	04/15/2029
55323#-AA-8	MK LEASE TRUST - MBS		08/15/2021	Paydown		1,318,411	1,318,410	1,318,410	1,318,413	0	(3)	0	(3)	0	1,318,411	0	0	0	32,465	01/15/2024
55323#-AA-8	MK LEASE TRUST - MBS		12/15/2021	Paydown		685,426	685,426	685,426	685,428	0	(1)	0	(1)	0	685,426	0	0	0	39,010	01/15/2024
55323#-AB-6	MK LEASE TRUST SERIES 2003-1 - MBS		08/15/2021	Paydown		19,914	19,914	19,914	19,914	0	0	0	0	0	19,914	0	0	0	600	01/15/2024
55323#-AB-6	MK LEASE TRUST SERIES 2003-1 - MBS		12/15/2021	Paydown		8,562	8,562	8,562	8,562	0	0	0	0	0	8,562	0	0	0	616	01/15/2024
55323@-AA-0	MK LEASE TRUST (CVS QUEENS) - MBS		08/15/2021	Paydown		88,962	88,962	90,277	89,408	0	(446)	0	(446)	0	88,962	0	0	0	2,163	11/15/2028
55323@-AA-0	MK LEASE TRUST (CVS QUEENS) - MBS		12/15/2021	Paydown		45,931	45,931	46,610	46,161	0	(230)	0	(230)	0	45,931	0	0	0	2,591	11/15/2028
55371@-AA-1	ROPER ST. FRANCIS 4.22 03-2038 - MBS		08/15/2021	Paydown		127,255	127,255	127,255	127,255	0	0	0	0	0	127,255	0	0	0	2,046	03/15/2038
55371@-AA-1	ROPER ST. FRANCIS 4.22 03-2038 - MBS		12/15/2021	Paydown		66,372	66,372	66,372	66,373	0	0	0	0	0	66,372	0	0	0	2,452	03/15/2038
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2021	Paydown		304,009	304,009	303,999	303,999	0	10	0	10	0	304,009	0	0	0	4,387	10/15/2039
55646#-AA-8	MADERA COUNTY CA - MBS		08/15/2021	Paydown		116,986	116,986	118,152	118,076	0	(1,090)	0	(1,090)	0	116,986	0	0	0	2,018	10/15/2044
55646#-AA-8	MADERA COUNTY CA - MBS		12/15/2021	Paydown		59,843	59,844	60,440	60,401	0	(558)	0	(558)	0	59,843	0	0	0	2,399	10/15/2044
55646@-AA-0	MADERA COUNTY CA - MBS		08/15/2021	Paydown		53,420	53,421	53,947	53,927	0	(507)	0	(507)	0	53,420	0	0	0	954	01/15/2050
55646@-AA-0	MADERA COUNTY CA - MBS		12/15/2021	Paydown		27,349	27,349	27,618	27,608	0	(260)	0	(260)	0	27,349	0	0	0	1,135	01/15/2050
55818K-AT-8	MDPK 11R CR - CDO		03/25/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	25,632	07/23/2029
55818X-BA-0	MDPK XVI BR - CDO	D	07/14/2021	Paydown		500,000	500,000	500,000	497,077	0	2,923	0	2,923	0	500,000	0	0	0	10,411	04/20/2026
55819B-AL-4	MDPK XVIII A1R - CDO	C	12/07/2021	Paydown		5,000,000	5,000,000	4,700,000	4,741,650	0	258,350	0	258,350	0	5,000,000	0	0	0	78,467	10/21/2030
55908O-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		04/29/2021	DAIWA SECURITIES AMERICA INC.		4,033,295	3,500,000	3,913,045	3,789,511	0	(18,617)	0	(18,617)	0	3,770,893	0	262,402	262,402	117,639	03/01/2026
55954N-AC-3	MAGNE XXIII B - CDO	C	12/17/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	44,406	10/25/2032
55955L-AG-7	MAGNE XXVIII D - CDO	C	12/10/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	168,363	10/27/2031
564759-M*-6	LEGG MASON CAPITAL CORP - MBS		08/15/2021	Paydown		675,015	675,017	675,017	675,019	0	(4)	0	(4)	0	675,015	0	0	0	14,252	03/15/2030
564759-M*-6	LEGG MASON CAPITAL CORP - MBS		12/15/2021	Paydown		347,053	347,055	347,055	347,056	0	(3)	0	(3)	0	347,053	0	0	0	17,015	03/15/2030
56501R-AC-0	MANULIFE FINANCIAL CORP	C	04/29/2021	Bank of America Securities		1,128,290	1,000,000	1,068,520	1,044,455	0	(2,694)	0	(2,694)	0	1,041,761	0	86,529	86,529	27,551	03/04/2026
56564R-AA-8	MAPSL 2018-1 A - ABS	C	12/15/2021	Paydown		554,200	554,200	554,181	554,202	0	(1)	0	(1)	0	554,200	0	0	0	12,544	05/15/2043
56585A-AD-4	MARATHON PETROLEUM CORP		03/01/2021	Maturity @ 100.00		1,500,000	1,500,000	1,509,804	1,500,214	0	(214)	0	(214)	0	1,500,000	0	0	0	38,438	03/01/2021
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II		03/01/2021	Jane Street		1,615,364	1,560,000	1,504,776	1,536,883	0	2,081	0	2,081	0	1,538,964	0	76,401	76,401	14,625	10/17/2022
576434-PY-4	MALT 2004-4 2A1 - CMO/RMBS		12/01/2021	Paydown		88,985	88,985	90,542	89,029	0	(44)	0	(44)	0	88,985	0	0	0	1,711	05/25/2034
576435-AT-8	MASTRT 2004-3 A - CMO/RMBS		12/01/2021	Paydown		2,671	6,896	1,870	2,650	0	21	0	21	0	2,671	0	0	0	48	05/25/2034
585055-BS-4	MEDTRONIC INC		04/21/2021	Jane Street		77,372	70,000	69,366	69,694	0	21	0	21	0	69,715	0	7,657	7,657	1,484	03/15/2025
585499-AB-2	MELLO 18MTG2 A2 - CMO/RMBS		08/26/2021	Paydown		88,790	88,790	87,652	87,302	0	1,488	0	1,488	0	88,790	0	0	0	1,211	10/26/2048
58571L-AA-8	MTEL 2019-1 A - ABS		06/30/2021	Paydown		1,308,071	1,238,781	1,238,781	1,238,781	0	0	0	0	0	1,238,781	0	0	0	92,563	04/15/2049
58942H-AA-9	MERCY HEALTH (OHIO)		07/21/2021	JP MORGAN SECS INC., - FIXED INCOME		383,408	350,000	350,000	350,000	0	0	0	0	0	350,000	0	33,408	33,408	8,615	11/01/2025

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
59010R-AA-2	MRLN 2016-1 A - ABS	D	09/15/2021	Paydown		358	358	345	351	0	7	0	7	0	358	0	0	0	5	12/15/2032
59010R-AB-0	MRLN 2016-1 B - ABS	D	05/15/2021	Paydown		0	0	0	(25)	0	25	0	25	0	0	0	0	0	879	12/15/2032
590488-AA-6	MESA AIRLINES		07/15/2021	Paydown		706,404	706,404	706,404	706,417	0	(13)	0	(13)	0	706,404	0	0	0	25,346	07/15/2029
59156R-BF-4	METLIFE INC		07/20/2021	Call @ 103.38		801,164	775,000	779,269	775,921	0	(256)	0	(256)	0	775,665	0	(665)	(665)	40,468	12/15/2022
59156R-BP-2	METLIFE INC		06/10/2021	Call @ 100.00		296,000	296,000	296,000	296,000	0	0	0	0	0	296,000	0	0	0	5,649	
59548P-AA-7	MDST 2006-1 A - ABS		12/01/2021	Paydown		78,334	78,334	78,334	78,267	0	67	0	67	0	78,334	0	0	0	1,893	10/15/2040
598329-AE-0	MWFAM 6.631 01/01/51		07/01/2021	Paydown		994	994	1,180	1,180	0	(186)	0	(186)	0	994	0	0	0	33	01/01/2051
61034L-AE-5	MCMML VI COM - CDO	C	10/15/2021	Paydown		187,930	187,930	186,106	183,857	0	4,072	0	4,072	0	187,930	0	0	0	0	04/15/2030
61747W-AL-3	MORGAN STANLEY		03/01/2021	TD Securities		1,021,100	1,000,000	1,146,854	1,013,312	0	(3,809)	0	(3,809)	0	1,009,503	0	11,597	11,597	32,694	07/28/2021
61748H-AD-3	MSM 2004-2AR 4A - CMO/RMBS		12/01/2021	Paydown		9,298	9,298	9,347	9,366	0	(68)	0	(68)	0	9,298	0	0	0	49	02/25/2034
61751J-AK-7	MSM 2007-6XS 2A4 - RMBS		09/23/2021	Various		603,033	1,034,365	666,386	666,516	0	(11,892)	0	(11,892)	0	654,624	0	(51,591)	(51,591)	27,937	02/25/2047
61761J-VL-0	MORGAN STANLEY		06/08/2021	BARCLAYS CAPITAL INC FIXED INC		2,194,240	2,000,000	2,046,900	2,024,160	0	(2,598)	0	(2,598)	0	2,021,562	0	172,678	172,678	46,661	10/23/2024
626738-AD-0	MURPHY OIL USA INC		06/28/2021	Bank of America Securities		264,210	250,000	263,750	259,015	0	(714)	0	(714)	0	258,301	0	5,909	5,909	9,336	05/01/2027
626738-AE-8	MURPHY OIL USA INC		06/28/2021	Not Available		52,501	50,000	50,000	50,000	0	0	0	0	0	50,000	0	2,501	2,501	1,880	09/15/2029
628968-AC-9	SHERWIN-WILLIAMS 3.938028 05-2024		05/01/2021	Paydown		911,711	906,335	906,335	906,455	0	5,256	0	5,256	0	911,711	0	0	0	34,089	05/01/2024
62927#-AA-4	NFL VENTURES, LP		10/15/2021	Paydown		328,913	328,913	328,913	328,928	0	(14)	0	(14)	0	328,913	0	0	0	12,696	10/15/2028
62927#-AF-3	NFL VENTURES, LP		10/15/2021	Paydown		181,450	181,450	181,450	181,450	0	0	0	0	0	181,450	0	0	0	4,749	04/15/2031
62943W-AE-9	CLEARWAY ENERGY OPERATING LLC		10/20/2021	Call @ 102.50		256,250	250,000	251,321	250,738	0	(89)	0	(89)	0	250,648	0	5,602	5,602	13,854	09/15/2026
62963#-AJ-0	NATURAL RESOURCE PARTNERS LLC		12/01/2021	Paydown		296,074	296,367	296,367	296,367	0	(293)	0	(293)	0	296,074	0	0	0	14,907	12/01/2026
62964*-AA-2	NYSARC, Inc.		07/02/2021	Paydown		244,855	244,855	244,855	244,855	0	0	0	0	0	244,855	0	0	0	14,030	07/02/2035
62983P-AA-3	NAKILAT INC	C	12/31/2021	Paydown		524,800	524,800	527,107	525,909	0	(1,109)	0	(1,109)	0	524,800	0	0	0	23,998	12/31/2033
63170N-AG-6	NCC 2018-I RA - CDO		10/15/2021	Paydown		610,029	816,943	797,576	592,327	0	17,702	0	17,702	0	610,029	0	0	0	8,851	07/15/2031
63170N-AH-4	NCC 2018-I RB - CDO		10/15/2021	Paydown		834,030	1,052,121	1,020,728	813,329	0	20,701	0	20,701	0	834,030	0	0	0	9,952	07/15/2031
631716-AE-7	NCC 201 RNT - CDO	C	12/29/2021	Paydown		15,936,002	13,972,534	13,972,534	14,156,220	0	1,779,783	0	1,779,783	0	15,936,002	0	0	0	0	07/20/2029
631716-AG-2	NCC 201 RSN - CDO	C	12/29/2021	Paydown		0	13,972,534	0	0	0	0	0	0	0	0	0	0	0	0	07/20/2029
63171N-AE-0	NCC 2019-1 B - CDO		09/07/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	45,712	04/15/2031
63172D-AB-7	NASSAU 2019 CFO LLC - ABS		02/15/2021	Paydown		985,753	719,517	719,517	985,753	0	0	0	0	0	985,753	0	0	0	41,707	08/15/2034
64133K-AE-1	NEUB 36 C - CDO	C	01/21/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	16,409	04/20/2033
64828E-AA-3	NRZT 19NQM4 A1 - CMO/RMBS		12/01/2021	Paydown		77,793	77,793	77,793	77,791	0	2	0	2	0	77,793	0	0	0	1,000	09/25/2059
64830D-AM-5	NRZT 2019-2 B1 - CMO/RMBS		12/01/2021	Paydown		141,216	141,216	148,882	148,087	0	(6,871)	0	(6,871)	0	141,216	0	0	0	3,067	12/26/2057
64830W-AQ-4	NRZT 2019-4 B1 - CMO/RMBS		12/01/2021	Paydown		132,212	132,212	139,973	139,186	0	(6,974)	0	(6,974)	0	132,212	0	0	0	2,896	12/26/2058
650119-AL-4	NEW YORK UNIVERSITY		03/19/2021	RAYMOND JAMES & ASSOCIATES		2,197,541	2,080,000	2,063,110	2,073,112	0	425	0	425	0	2,073,538	0	124,003	124,003	43,295	07/01/2024
65251X-AN-6	NSBKY 1 AR - CDO		10/25/2021	Paydown		355,936	355,936	355,936	354,550	0	1,386	0	1,386	0	355,936	0	0	0	3,120	10/25/2028
65252A-AG-0	NWSTR 2017-1 CN - CDO		12/20/2021	Paydown		271,837	271,837	271,837	271,770	0	67	0	67	0	271,837	0	0	0	10,088	03/22/2027
65535V-FZ-6	NAA 2004-AP3 A5B - RMBS		12/01/2021	Paydown		400,255	400,255	400,249	396,676	0	3,578	0	3,578	0	400,255	0	0	0	11,699	10/25/2034
662352-A*-4	NORTH SHORE - LONG ISLAND JEWISH HEALTH		05/01/2021	Paydown		126,280	126,280	126,280	126,280	0	0	0	0	0	126,280	0	0	0	2,652	05/01/2030
665730-A@-6	SYSTEMS CONTROL - NORTHERN STAR INDUSTRI		06/15/2021	Call @ 100.00		4,000,000	4,000,000	3,920,000	3,941,764	0	4,313	0	4,313	0	3,946,077	0	53,923	53,923	190,194	09/28/2025
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER,		03/31/2021	Various		111,926	111,926	111,926	111,926	0	0	0	0	0	111,926	0	0	0	(92)	06/10/2034
66934#-AA-6	NORWEGIAN AIR SHUTTLE ASA 2015-1 A 4.75		08/01/2021	Paydown		0	418,826	418,826	418,826	0	(418,826)	0	(418,826)	0	0	0	0	0	0	01/22/2028
669358-AA-7	NORWEGIAN AIR SHUTTLE ASA 5.50 01-20285	C	06/09/2021	Various		6,103,224	6,372,611	6,372,611	6,372,611	0	(269,387)	0	(269,387)	0	6,103,224	0	0	0	569,106	01/22/2028
66986*-AA-7	NOVALINK, INC. 14.00 07-2022		04/13/2021	Various		263,718	263,718	263,718	263,718	0	0	0	0	0	263,718	0	0	0	8,952	07/13/2022
67059T-AD-7	NUSTAR LOGISTICS LP		02/01/2021	Maturity @ 100.00		1,675,000	1,675,000	1,675,000	1,675,000	0	0	0	0	0	1,675,000	0	0	0	56,531	02/01/2021
67077M-AC-2	NUTRIEN LTD	C	12/13/2021	Call @ 105.54		3,667,550	3,475,000	3,460,641	3,466,903	0	2,319	0	2,319	0	3,469,223	0	198,327	198,327	157,811	03/15/2024
67103H-AG-2	O'REILLY AUTOMOTIVE INC		11/22/2021	Bank of America Securities		345,736	305,000	304,273	304,438	0	59	0	59	0	304,497	0	41,239	41,239	13,010	06/01/2028
67110A-AU-7	OZLM 13R A2R - CDO	C	11/01/2021	Paydown		500,000	500,000	500,000	497,230	0	2,770	0	2,770	0	500,000	0	0	0	9,343	07/30/2027
67110N-AE-5	OAKC XIII C1 - CDO		08/19/2021	Paydown		3,500,000	3,500,000	3,402,700	3,441,559	0	58,441	0	58,441	0	3,500,000	0	0	0	124,581	01/21/2030
67113M-AA-2	OCP 1917 E - CDO	C	07/20/2021	Paydown		1,000,000	1,000,000	970,000	965,350	0	34,650	0	34,650	0	1,000,000	0	0	0	52,099	07/20/2032
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		11/26/2021	Various		495,450	445,647	460,087	409,843	0	(1,518)	0	(1,518)	0	455,992	0	39,458	39,458	40,834	01/24/2025
67401L-AE-7	OAKTA I C1 - CDO		06/24/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	199,830	10/20/2027
674599-CN-3	OCCIDENTAL PETROLEUM CORP		06/28/2021	CREDIT SUISSE SECURITIES (USA)		2,737,500	3,000,000	2,976,630	2,977,909	0	289	0	289	0	2,978,198	0	(240,698)	(240,698)	99,750	03/15/2048
67515U-AQ-3	OCTR 6R AR - CDO		04/06/2021	Paydown		1,582,714	1,582,714	1,582,714	1,575,164	0	7,550	0	7,550	0	1,582,714	0	0	0	9,532	07/17/2028
676248-AA-1	TERRA FUNDING - BIXBY RANCH, LLC SR SECU		08/15/2021	Paydown		30,127	30,127	30,127	30,127	0	0	0	0	0	30,127	0	0	0	458	02/15/2041
676248-AA-1	TERRA FUNDING - BIXBY RANCH, LLC SR SECU		12/15/2021	Paydown		15,564	15,564	15,564	15,564	0	0	0	0	0	15,564	0	0	0	545	02/15/2041

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
677071-AV-4	OHANA 2007A II - RMBS		10/01/2021	Paydown		2,625	2,625	3,508	3,486	0	(861)	0	(861)	0	2,625	0	0	0	122	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS		10/01/2021	Paydown		3,223	3,223	3,519	3,504	0	(281)	0	(281)	0	3,223	0	0	0	129	10/01/2051
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2021	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,827	12/01/2040
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC		09/08/2021	PERSHING LLC		130,642	120,000	118,376	119,354	0	128	0	128	0	119,483	0	11,159	11,159	5,594	04/01/2024
68259B-AA-1	1999 NORTH CONWAY/SHAWS 8.08 12-2026 - M		08/10/2021	Paydown		122,711	122,294	122,294	122,295	0	417	0	417	0	122,711	0	0	0	4,487	12/10/2026
68259B-AA-1	1999 NORTH CONWAY/SHAWS 8.08 12-2026 - M		12/10/2021	Paydown		65,332	63,654	63,654	63,654	0	1,678	0	1,678	0	65,332	0	0	0	5,267	12/10/2026
68267L-AA-6	OMFIT 2017-1 A1 - ABS		06/14/2021	Paydown		259,228	259,228	259,199	259,214	0	13	0	13	0	259,228	0	0	0	1,684	09/14/2032
69352P-AF-0	PPL CAPITAL FUNDING INC		07/12/2021	Call @ 105.47		3,928,907	3,725,000	3,714,011	3,722,006	0	643	0	643	0	3,722,648	0	2,352	2,352	282,711	06/01/2023
69374J-AA-9	PSMC 183 A1 - CMO/RMBS		07/26/2021	Paydown		153,245	153,245	152,886	152,914	0	331	0	331	0	153,245	0	0	0	1,907	08/25/2048
69374J-AM-3	PSMC 183 A12 - CMO/RMBS		07/26/2021	Paydown		183,893	183,893	181,576	181,843	0	2,050	0	2,050	0	183,893	0	0	0	2,289	08/25/2048
70338A-10-3	PATRONS LEGACY 2003-III - ABS		03/01/2021	Stifel Nicolaus & Co.		1,873,006	1,840,792	1,840,792	1,840,921	0	0	0	0	0	1,840,921	0	32,085	32,085	32,623	05/17/2022
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS		03/01/2021	Stifel Nicolaus & Co.		3,138,836	3,040,035	3,040,035	3,039,851	0	34	0	34	0	3,039,885	0	98,951	98,951	54,096	05/04/2054
70438B-AA-1	PAYLINK PAYMENT PLANS, INC. 12.00 07-202		03/26/2021	Call @ 100.00		81,398	81,398	81,398	81,398	0	0	0	0	0	81,398	0	0	0	2,690	07/07/2022
70469F-AC-7	AWPT 3 A1 - CDO	C	12/23/2021	Paydown		2,500,000	2,500,000	2,494,203	2,481,789	0	18,211	0	18,211	0	2,500,000	0	0	0	53,612	01/27/2031
718172-BM-0	PHILIP MORRIS INTERNATIONAL INC		04/21/2021	Jane Street		103,238	95,000	93,832	94,503	0	38	0	38	0	94,540	0	8,698	8,698	1,398	11/10/2024
71839#-AA-2	PHILLIES FUNDING, LP		10/10/2021	Paydown		310,510	310,510	310,510	310,514	0	(3)	0	(3)	0	310,510	0	0	0	12,145	07/10/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2021	Paydown		95,969	95,969	95,968	95,968	0	0	0	0	0	95,969	0	0	0	1,726	06/15/2044
73020B-AA-9	CTL-2008-4 Pacific NW Nat'l Lab		12/15/2021	Paydown		212,381	212,382	212,382	212,383	0	(1)	0	(1)	0	212,381	0	0	0	7,552	11/15/2034
73050Q-AA-6	POINSETTIA FINANCE LIMITED SARL		11/15/2021	Paydown		134,750	134,750	134,750	134,750	0	0	0	0	0	134,750	0	0	0	7,811	06/17/2031
73557*-AA-2	PORT WASHINGTON GENERATING STATION, LLC		12/15/2021	Paydown		266,771	266,772	266,772	266,773	0	(2)	0	(2)	0	266,771	0	0	0	7,148	07/15/2030
73557*-AB-0	PORT WASHINGTON GENERATING STATION		12/15/2021	Paydown		112,835	112,839	112,839	112,840	0	(5)	0	(5)	0	112,835	0	0	0	3,701	06/15/2033
74166Y-AA-8	PROSE 2019-1 A2 - RMBS		10/30/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	280	07/30/2049
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST &		01/01/2021	Paydown		36,690	36,690	44,658	36,690	0	0	0	0	0	36,690	0	0	0	1,717	01/01/2021
74338*-AA-6	AMAZON 4851 JS PROJECT AXIS SR SECURED 4		08/15/2021	Paydown		116,135	116,136	116,136	116,136	0	(1)	0	(1)	0	116,135	0	0	0	1,764	11/15/2039
74338*-AA-6	AMAZON 4851 JS PROJECT AXIS SR SECURED 4		12/15/2021	Paydown		59,807	59,807	59,807	59,807	0	0	0	0	0	59,807	0	0	0	2,063	11/15/2039
74347#-AC-7	PROPER GROUP INTERNATIONAL INC PIK 14.25		11/29/2021	DIRECT		0	436,321	0	0	0	0	0	0	0	0	0	0	0	(15,546)	10/13/2021
74351B-AA-6	AMAZON COMMERCE 94 PROJECT, LLC SR SECUR		08/10/2021	Paydown		77,489	77,489	77,489	77,489	0	0	0	0	0	77,489	0	0	0	1,191	07/10/2040
74351B-AA-6	AMAZON COMMERCE 94 PROJECT, LLC SR SECUR		12/10/2021	Paydown		40,929	40,929	40,929	40,929	0	0	0	0	0	40,929	0	0	0	1,457	07/10/2040
74387A-AG-4	PFMT 2020-1 A4 - CMO/RMBS		12/01/2021	Paydown		77,041	77,041	78,678	78,534	0	(1,494)	0	(1,494)	0	77,041	0	0	0	2,311	02/25/2050
74731B-BW-8	QUAD GRAPHICS		04/10/2021	Various		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	9,763	04/10/2021
74742B-AA-4	Sun Holdings---QSR Pool 3 Lease-Backed Pa		12/15/2021	Paydown		11,024	11,024	11,134	0	0	(110)	0	(110)	0	11,024	0	0	0	102	08/15/2051
74834L-AV-2	QUEST DIAGNOSTICS INC		04/21/2021	Jane Street		104,191	95,000	97,884	96,055	0	(102)	0	(102)	0	95,953	0	8,238	8,238	2,265	04/01/2024
74957E-AK-3	RFMSI 2006-S5 A10 - CMO/RMBS		12/01/2021	Paydown		236,132	250,033	213,450	195,317	0	40,815	0	40,815	0	236,132	0	0	0	6,138	06/25/2036
74979U-AA-3	RS 2018 Private, LLC (SMBC Rail)		12/20/2021	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,508	06/20/2026
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C		12/10/2021	Paydown		55,132	55,132	55,132	55,132	0	0	0	0	0	55,132	0	0	0	1,124	02/10/2049
75086#-AA-3	RAINIER GSA 2015		12/15/2021	Paydown		79,097	79,097	79,097	79,097	0	0	0	0	0	79,097	0	0	0	2,078	06/15/2036
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	C	09/30/2021	Paydown		20,700	20,700	23,702	22,011	0	(1,311)	0	(1,311)	0	20,700	0	0	0	925	09/30/2027
75887N-AN-9	REGT6 6R BR - CDO		05/13/2021	Paydown		750,000	750,000	750,000	745,464	0	4,536	0	4,536	0	750,000	0	0	0	7,121	07/20/2028
75887W-AA-7	REGT9 IX E - CDO	C	01/27/2021	WELLS FARGO SECURITIES		991,000	1,000,000	960,100	957,048	0	245	0	245	0	957,293	0	33,707	33,707	17,619	04/17/2030
75972*-AA-4	REMPREX, LLC 14.00 12-2022		06/11/2021	Call @ 100.00		8,544,191	8,544,191	8,279,496	8,439,307	0	23,646	0	23,646	0	8,462,953	0	81,238	81,238	524,849	12/12/2022
772739-AL-2	WESTROCK RKT LLC		09/07/2021	Call @ 100.00		2,041,780	2,000,000	2,173,560	2,029,074	0	(17,103)	0	(17,103)	0	2,011,971	0	(11,971)	(11,971)	142,230	03/01/2022
77578J-AB-4	ROLLS-ROYCE PLC	C	06/07/2021	Various		6,038,000	6,000,000	6,130,197	6,068,704	0	(5,864)	0	(5,864)	0	6,062,840	0	(24,840)	(24,840)	134,044	10/14/2025
77846E-AJ-4	RPT 2017 - ROSS D - CMBS		06/15/2021	Paydown		1,706,328	1,706,328	1,706,328	1,689,396	0	16,931	0	16,931	0	1,706,328	0	0	0	25,784	06/15/2033
77879R-AB-2	ROTOR 2011-1 1A - ABS		07/15/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2046
78349A-AA-1	RWJ BARNABAS HEALTH INC		03/19/2021	JP MORGAN SECS INC., - FIXED INCOME		2,128,740	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	128,740	128,740	42,833	07/01/2026
78355H-KB-4	RYDER SYSTEM INC		08/11/2021	Call @ 100.00		100,500	100,000	99,918	99,988	0	9	0	9	0	99,997	0	3	3	3,097	11/15/2021
784012-AA-4	SCFET 172 A - ABS		02/22/2021	Paydown		21,580	21,580	21,577	21,581	0	0	0	0	0	21,580	0	0	0	121	12/20/2023
78432B-AA-7	SGR 2019-3 A1 - CMO/RMBS		12/01/2021	Paydown		91,872	91,872	91,871	91,870	0	2	0	2	0	91,872	0	0	0	1,217	09/25/2059
78471C-AB-5	SOFI 2017-D 2FX - ABS		12/25/2021	Paydown		30,938	30,938	30,930	30,932	0	6	0	6	0	30,938	0	0	0	416	09/25/2040
78486Q-AE-1	SVB FINANCIAL GROUP		04/29/2021	Bank of America Securities		472,145	450,000	449,654	449,684	0	19	0	19	0	449,703	0	22,442	22,442	5,781	06/05/2030
78512*-AA-5	S&E REPLACEMENT POWER LLC 4.12 05-2029		12/31/2021	Paydown		1,156,327	1,156,327	1,156,327	1,156,292	0	35	0	35	0	1,156,327	0	0	0	26,571	05/31/2029
785592-AH-9	SABINE PASS LIQUEFACTION LLC		12/10/2021	Call @ 100.00		300,973	300,000	304,500	300,772	0	(726)	0	(726)	0	300,046	0	(46)	(46)	23,334	03/15/2022
785592-AM-8	SABINE PASS LIQUEFACTION LLC		06/25/2021	Bank of America Securities		760,368	665,000	665,000	665,000	0	0	0	0	0	665,000	0	95,368	95,368	30,964	03/01/2025
80282K-AW-6	SANTANDER HOLDINGS USA INC		06/22/2021	MORGAN STANLEY CO		224,763	210,000	209,819	209,873	0	17	0	17	0	209,890	0	14,873	14,873	4,022	06/07/2024

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
80283L-AJ-2	SANTANDER UK PLC	C	04/14/2021	SG AMERICAS SECURITIES, LLC		3,283,500	3,000,000	3,200,464	3,088,056	0	(7,640)	0	(7,640)	0	3,080,416	0	203,084	203,084	70,667	03/13/2024
81761T-AC-9	SERV 2020-1 A22 - RMBS		10/30/2021	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	482	01/30/2051
817743-AA-5	SPRO 2019-1 A2 - RMBS		10/25/2021	Paydown		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	1,826	10/25/2049
81882L-AN-6	SHACK 169R AR - CDO		10/20/2021	Paydown		1,297,925	1,297,925	1,297,925	1,291,623	0	6,302	0	6,302	0	1,297,925	0	0	0	15,743	10/20/2028
82817*-AA-9	NATIONAL OCEANIC & ATMOSPHERIC ADMIN. II		12/05/2021	Paydown		264,994	264,994	264,994	264,995	0	(1)	0	(1)	0	264,994	0	0	0	5,501	01/05/2029
82967N-AW-8	SIRIUS XM RADIO INC		08/30/2021	Call @ 102.69		102,688	100,000	106,125	103,220	0	(650)	0	(650)	0	102,570	0	118	118	6,077	07/15/2026
82967N-AY-4	SIRIUS XM RADIO INC		07/28/2021	Call @ 100.00		100,000	100,000	100,438	100,083	0	(83)	0	(83)	0	100,000	0	0	0	3,875	08/01/2022
82967N-BE-7	SIRIUS XM RADIO INC		08/11/2021	Call @ 102.31		127,891	125,000	125,250	125,179	0	(28)	0	(28)	0	125,151	0	2,740	2,740	6,279	07/15/2024
830505-AR-4	SKANDINAVISKA ENSKILDA BANKEN AB	C	03/15/2021	Maturity @ 100.00		1,250,000	1,250,000	1,249,125	1,249,963	0	37	0	37	0	1,250,000	0	0	0	16,406	03/15/2021
83406E-AC-9	SOFI 2018-A A2B - ABS		12/25/2021	Paydown		93,853	93,853	93,529	93,657	0	196	0	196	0	93,853	0	0	0	1,146	02/25/2042
83887@-AA-0	SOUTH MISSISSIPPI ELECTRIC POWER ASSOCIA		12/09/2021	Paydown		57,818	57,819	57,819	57,820	0	(1)	0	(1)	0	57,818	0	0	0	1,775	12/09/2030
83887@-AB-8	SOUTH MISSISSIPPI ELECTRIC POWER ASSOCIA		12/09/2021	Paydown		50,292	50,292	50,292	50,292	0	0	0	0	0	50,292	0	0	0	2,046	12/09/2040
84055*-AA-6	SOUTH TEXAS ELECTRIC COOPERATIVE INC 5.4		01/01/2021	Paydown		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028
84055*-AB-4	SOUTH TEXAS ELECTRIC COOPERATIVE, INC.		01/01/2021	Paydown		266,667	266,666	266,666	266,666	0	1	0	1	0	266,667	0	0	0	7,973	01/01/2040
84055*-AC-2	SOUTH TEXAS ELECTRIC COOPERATIVE INC 3.3		11/15/2021	Paydown		166,667	166,667	166,667	166,671	0	(4)	0	(4)	0	166,667	0	0	0	4,125	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE		08/15/2021	Paydown		100,000	100,000	100,000	100,000	0	(1)	0	(1)	0	100,000	0	0	0	3,120	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2021	Paydown		397,372	397,372	397,372	397,385	0	(13)	0	(13)	0	397,372	0	0	0	11,499	08/15/2033
84314#-AB-7	SOUTHERN ILLINOIS POWER COOPERATIVE		12/15/2021	Paydown		178,571	178,571	178,571	178,577	0	(6)	0	(6)	0	178,571	0	0	0	7,701	06/15/2040
84314#-AD-3	SOUTHERN ILLINOIS POWER COOPERATIVE		09/15/2021	Paydown		70,175	70,175	70,175	70,181	0	(6)	0	(6)	0	70,175	0	0	0	2,895	03/15/2041
844741-BC-1	SOUTHWEST AIRLINES CO		04/30/2021	JP MORGAN SECS INC., - FIXED INCOME		4,273,920	4,000,000	3,907,360	3,936,467	0	3,458	0	3,458	0	3,939,925	0	333,995	333,995	56,000	11/15/2026
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		10/01/2021	Paydown		54,563	54,563	54,563	54,566	0	(3)	0	(3)	0	54,563	0	0	0	1,678	10/01/2029
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		06/08/2021	Various		1,765,221	1,735,014	1,735,014	1,735,133	0	(8)	0	(8)	0	1,735,125	0	30,096	30,096	47,371	08/15/2031
85045@-AA-4	SPRINGFIELD CLINIC, LLP		12/21/2021	Paydown		371,123	371,123	371,122	371,123	0	0	0	0	0	371,123	0	0	0	12,356	12/21/2026
85236K-AA-0	SIDC 2019-1 A2 - ABS		12/25/2021	Paydown		10,000	10,000	9,996	9,996	0	4	0	4	0	10,000	0	0	0	227	02/25/2044
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2021	Paydown		89,182	89,182	89,178	89,178	0	4	0	4	0	89,182	0	0	0	1,961	03/15/2044
85573L-AB-7	STARR 2019-1 B - ABS	C	06/15/2021	Paydown		12,897	12,897	12,897	12,897	0	0	0	0	0	12,897	0	0	0	266	03/15/2044
858155-AE-4	STEELCASE INC		06/28/2021	PERSHING LLC		2,726,353	2,350,000	2,362,189	2,362,765	0	(671)	0	(671)	0	2,362,094	0	364,259	364,259	114,416	01/18/2029
86175#-AA-2	STONEBRIDGE BRE INC		12/01/2021	Paydown		279,800	279,800	273,462	278,114	0	1,685	0	1,685	0	279,800	0	0	0	11,526	09/01/2026
86212V-AB-0	STR 2016-1 A2 - ABS		12/20/2021	Paydown		101,936	101,936	101,907	101,903	0	33	0	33	0	101,936	0	0	0	1,786	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2021	Paydown		7,850	7,850	7,848	7,849	0	1	0	1	0	7,850	0	0	0	125	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2021	Paydown		32,500	32,500	32,700	32,681	0	(182)	0	(182)	0	32,500	0	0	0	562	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2021	Paydown		32,124	32,124	34,586	0	0	(2,462)	0	(2,462)	0	32,124	0	0	0	355	11/22/2049
86213C-AB-1	STR 2015-1 A2 - ABS		12/20/2021	Paydown		8,750	8,750	9,036	8,918	0	(168)	0	(168)	0	8,750	0	0	0	147	04/20/2045
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		05/24/2021	CORPORATE REORGANIZATIONS		1,438,792	1,410,000	1,333,213	1,367,307	0	3,567	0	3,567	0	1,369,574	0	69,218	69,218	59,230	03/01/2025
865638-AA-4	SIGNET ENTERPRISES, LLC (SUMMA HEALTH) -		08/15/2021	Paydown		309,198	309,199	309,199	309,200	0	(2)	0	(2)	0	309,198	0	0	0	7,995	11/15/2038
865638-AA-4	SIGNET ENTERPRISES, LLC (SUMMA HEALTH) -		12/15/2021	Paydown		159,960	159,960	159,960	159,961	0	(1)	0	(1)	0	159,960	0	0	0	9,594	11/15/2038
86602#-AA-5	SUMMIT BEHAVIORAL HEALTHCARE FLT 10-2024		11/30/2021	DIRECT		661,654	645,451	645,451	0	0	0	0	0	0	645,451	0	16,203	16,203	37,670	10/16/2024
86765B-AN-9	ENERGY TRANSFER LP		06/22/2021	Bank of America Securities		59,330	55,000	54,876	54,954	0	6	0	6	0	54,960	0	4,370	4,370	1,708	04/01/2024
867914-BK-8	TRUIST FINANCIAL CORP		01/29/2021	Call @ 100.00		935,000	935,000	932,971	934,927	0	39	0	39	0	934,967	0	33	33	11,298	03/03/2021
867914-BM-4	TRUIST FINANCIAL CORP		12/22/2021	Call @ 100.00		270,000	270,000	269,447	269,874	0	116	0	116	0	269,990	0	10	10	10,328	01/27/2022
87154G-AE-5	SYMP XVIII C - CDO		06/29/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	55,853	01/24/2028
87154G-AG-0	SYMP XVIII D - CDO		02/16/2021	PERSHING LLC		2,490,625	2,500,000	2,465,808	2,465,903	0	746	0	746	0	2,466,650	0	23,975	23,975	34,506	01/24/2028
87165B-AP-8	SYNCHRONY FINANCIAL		06/28/2021	GOLDMAN		1,184,150	1,000,000	997,840	998,150	0	132	0	132	0	998,282	0	185,868	185,868	40,199	03/19/2029
87240G-AB-7	TCP 1 CN - CDO	C	09/20/2021	Call @ 97.37		8,326,464	8,550,948	8,263,943	7,779,745	0	(149,024)	0	(149,024)	0	7,630,721	0	695,742	695,742	609,331	08/20/2029
87244A-BN-9	WINDR 121RR BR2 - CDO	C	01/15/2021	Paydown		1,100,000	1,100,000	1,100,000	1,095,550	0	4,450	0	4,450	0	1,100,000	0	0	0	4,742	01/15/2026
87249X-AE-5	LSHR II B - CDO		11/10/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	72,215	10/17/2031
87264A-AM-7	T-MOBILE USA INC		05/19/2021	Call @ 100.00		125,000	125,000	131,875	125,000	0	0	0	0	0	125,000	0	0	0	5,458	03/01/2023
87264A-AQ-8	T-MOBILE USA INC		05/19/2021	Call @ 100.00		225,000	225,000	240,031	226,387	0	(1,387)	0	(1,387)	0	225,000	0	0	0	8,175	04/15/2024
87277*-AA-1	LIBERTY CROSSING - SERIES A		12/05/2021	Paydown		327,237	327,237	327,237	327,237	0	0	0	0	0	327,237	0	0	0	9,560	04/05/2023
87303*-AA-9	THL CREDIT FUND IV, LP 5.00 01-2026 - MB		04/21/2021	Call @ 100.00		1,834,078	1,834,078	1,834,078	1,834,078	0	0	0	0	0	1,834,078	0	0	0	39,067	01/01/2026
87305N-AW-8	TTX COMPANY 5.503 01-2022		07/02/2021	Paydown		283,594	283,594	283,594	283,594	0	0	0	0	0	283,594	0	0	0	7,805	01/02/2022
87342R-AD-6	BELL 181 A21 - RMBS		08/19/2021	Paydown		8,575,000	8,575,000	8,498,055	8,513,397	0	61,603	0	61,603	0	8,575,000	0	0	0	270,853	11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2021	Paydown		10,000	10,000	10,000	10,001	0	(1)	0	(1)	0	10,000	0	0	0	309	11/25/2048
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2021	Paydown		250,663	250,663	241,985	242,112	0	8,551	0	8,551	0	250,663	0	0	0	3,909	12/15/2044

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
875484-AK-3	TANGER PROPERTIES LP		04/16/2021	Amherst Pierpont Securities		2,127,600	2,000,000	1,983,670	1,988,713	0	487	0	487	0	1,989,200	0	138,400	138,400	58,986	07/15/2027
87946F-A*-1	TELEPERFORMANCE SE SERIES A 3.64 12-2021	C	12/09/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	109,200	12/09/2021
88315L-AC-2	TMCL 2019-1 A - ABS	C	04/20/2021	Paydown		2,080,000	2,080,000	2,062,381	2,062,720	0	17,280	0	17,280	0	2,080,000	0	0	0	27,139	04/20/2044
88315L-AE-8	TMCL 2020-1 A - ABS	C	12/20/2021	Paydown		153,652	153,652	153,626	153,626	0	26	0	26	0	153,652	0	0	0	1,676	08/21/2045
883203-BS-9	TEXTRON INC		06/16/2021	Call @ 100.00		2,000,000	2,000,000	1,993,900	1,999,433	0	421	0	421	0	1,999,855	0	145	145	89,250	09/21/2021
88434X-AA-6	THL CREDIT WIND RIVER 2019-3 CLO LTD. -	C	09/10/2021	Various		4,689,599	4,890,000	4,840,000	4,689,556	0	(6,583)	0	(6,583)	0	4,682,973	0	6,626	6,626	181,804	04/15/2031
886065-AA-9	TBOLT 2018 A - ABS	C	12/15/2021	Paydown		86,993	86,993	86,991	86,991	0	2	0	2	0	86,993	0	0	0	3,024	09/15/2038
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2021	Paydown		87,343	87,343	87,339	87,363	0	(20)	0	(20)	0	87,343	0	0	0	2,489	05/17/2032
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		2,719	2,719	2,745	2,742	0	(23)	0	(23)	0	2,719	0	0	0	43	10/27/2059
891906-AF-6	GLOBAL PAYMENTS INC		06/28/2021	BNY/SUNTRUST CAPITAL MARKETS		4,551,348	3,950,000	3,949,742	3,950,049	0	237	0	237	0	3,950,285	0	601,063	601,063	102,047	06/01/2028
89233P-5F-9	TOYOTA MOTOR CREDIT CORP		09/15/2021	Maturity @ 100.00		150,000	150,000	149,622	149,969	0	31	0	31	0	150,000	0	0	0	5,100	09/15/2021
89346D-AF-4	TRANSALTA CORP	C	05/12/2021	BMOCM/BONDS		176,358	170,000	169,148	169,789	0	40	0	40	0	169,829	0	6,529	6,529	3,804	11/15/2022
89400P-AE-3	TRANSURBAN FINANCE COMPANY PTY LTD	C	11/22/2021	NOMURA SECURITIES/FIXED INCOME		38,188	35,000	34,693	34,830	0	27	0	27	0	34,858	0	3,331	3,331	1,893	02/02/2026
89613F-AA-6	TAH 2017-SFR2 A - RMBS		12/01/2021	Paydown		9,632	9,632	9,584	9,603	0	29	0	29	0	9,632	0	0	0	141	01/18/2036
896239-AC-4	TRIMBLE INC		06/28/2021	NATIONAL FINL SVCS CORP,		875,280	750,000	756,208	754,966	0	(242)	0	(242)	0	754,725	0	120,555	120,555	19,906	06/15/2028
89655Y-AA-4	TRL 2009-1 A - RMBS		12/16/2021	Paydown		274,578	274,578	278,805	277,463	0	(2,885)	0	(2,885)	0	274,578	0	0	0	10,564	11/16/2039
89656G-AA-2	TRL 211 A - RMBS		12/19/2021	Paydown		2,607	2,607	2,606	0	0	0	0	0	0	2,607	0	0	0	20	07/19/2051
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LIMITED		04/14/2021	Paydown		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	171,457	04/30/2022
89690E-AC-1	TRMF 2011-1 A2 - ABS		06/16/2021	Paydown		998,494	998,494	998,494	998,443	0	52	0	52	0	998,494	0	0	0	34,661	07/15/2041
899168-AA-2	CORNER STONE PARTNERS, LP (COUNTY OF TUL		08/25/2021	Paydown		68,005	68,005	68,685	68,644	0	(639)	0	(639)	0	68,005	0	0	0	1,159	06/25/2040
899168-AA-2	CORNER STONE PARTNERS, LP (COUNTY OF TUL		12/25/2021	Paydown		36,399	36,399	36,763	36,741	0	(342)	0	(342)	0	36,399	0	0	0	1,393	06/25/2040
901857-AB-8	TWO BROADWAY LLC 8.31 09-2029 - MBS		03/15/2021	Paydown		228,699	228,700	228,700	228,744	0	(44)	0	(44)	0	228,699	0	0	0	9,502	09/15/2029
901857-AB-8	TWOBR 8.310 09/15/29 - MBS		09/15/2021	Paydown		238,774	238,774	238,774	238,820	0	(46)	0	(46)	0	238,774	0	0	0	19,842	09/15/2029
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COOPERATIVE 3		12/31/2021	Paydown		468,804	468,805	468,805	468,806	0	(1)	0	(1)	0	468,804	0	0	0	9,834	05/31/2029
902494-AX-1	TYSON FOODS INC		04/21/2021	RBC Capital		65,595	60,000	59,818	59,926	0	6	0	6	0	59,932	0	5,663	5,663	1,633	08/15/2024
90265E-AK-6	UDR INC		03/15/2021	Call @ 100.00		3,408,353	3,000,000	2,993,100	2,996,406	0	155	0	155	0	2,996,561	0	3,439	3,439	462,353	10/01/2025
902752-AA-2	PVTPL UIRC-GSA V LLC		05/05/2021	Paydown		4,663,127	3,911,584	3,911,584	3,911,587	0	(3)	0	(3)	0	3,911,584	0	0	0	842,601	12/05/2035
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2021	Paydown		5,430	5,430	5,430	0	0	0	0	0	0	5,430	0	0	0	55	02/28/2051
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR		09/01/2021	Paydown		99,130	99,130	99,130	99,130	0	0	0	0	0	99,130	0	0	0	2,602	09/01/2031
91159H-HK-9	U.S. BANCORP		04/29/2021	US BANCORP INVESTMENTS INC.		3,288,210	3,000,000	3,104,940	3,044,573	0	(3,955)	0	(3,955)	0	3,040,618	0	247,592	247,592	69,600	09/11/2024
912909-AR-9	UNITED STATES STEEL CORP		03/05/2021	Call @ 100.00		2,634,627	2,250,000	2,129,963	2,140,481	0	3,503	0	3,503	0	2,143,984	0	106,016	106,016	457,297	06/01/2025
91426*-AA-3	UNIVERSITY OF LOUISVILLE FOUNDATION - MB		08/10/2021	Paydown		79,709	79,709	79,709	79,709	0	0	0	0	0	79,709	0	0	0	1,886	11/10/2033
91426*-AA-3	UNIVERSITY OF LOUISVILLE FOUNDATION - MB		12/10/2021	Paydown		41,735	41,735	41,735	41,735	0	0	0	0	0	41,735	0	0	0	2,296	11/10/2033
91803*-AP-3	UTILITIES, INC.		07/19/2021	Paydown		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	29,610	07/21/2036
918290-AA-5	VSTNA 2016-A A - ABS		12/01/2021	Paydown		38,052	38,052	38,048	38,048	0	4	0	4	0	38,052	0	0	0	517	07/20/2033
91845#-AA-2	VERIZON COMMUNICATIONS CTL 3.81 05-2035		08/15/2021	Paydown		89,225	89,225	89,225	89,225	0	0	0	0	0	89,225	0	0	0	1,291	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS CTL 3.81 05-2035		12/15/2021	Paydown		46,566	46,566	46,566	46,566	0	0	0	0	0	46,566	0	0	0	1,554	05/15/2035
91847#-AA-0	GSA OHIO VA		12/15/2021	Paydown		199,331	199,331	199,331	199,332	0	(1)	0	(1)	0	199,331	0	0	0	5,144	12/15/2030
91852#-AB-0	VA-COLORADO SPRINGS SR LEASE FINANCE TRU		12/15/2021	Paydown		336,380	336,380	336,380	336,380	0	0	0	0	0	336,380	0	0	0	7,028	07/15/2034
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	06/18/2021	Call @ 101.75		508,750	500,000	528,377	508,667	0	(3,172)	0	(3,172)	0	505,495	0	3,255	3,255	25,814	03/15/2024
91927#-AA-3	MAHWAH PROPERTIES I, LLC CTL (THE VALLEY		08/15/2021	Paydown		44,175	44,175	44,175	44,175	0	0	0	0	0	44,175	0	0	0	674	01/15/2043
91927#-AA-3	MAHWAH PROPERTIES I, LLC CTL (THE VALLEY		12/15/2021	Paydown		22,920	22,920	22,920	22,920	0	0	0	0	0	22,920	0	0	0	803	01/15/2043
92209B-AA-2	VANTAGE MOBILITY ACQUISITION CORP TL FLT		12/02/2021	Redemption @ 100.00		5,705	283,100	62,254	283,100	0	0	220,846	(220,846)	0	62,254	0	(56,549)	(56,549)	21,084	03/21/2024
92240M-BF-4	VECTOR GROUP LTD		01/27/2021	Call @ 101.53		761,483	750,000	729,375	733,715	0	289	0	289	0	734,004	0	27,479	27,479	22,969	02/01/2025
92277G-AL-1	VENTAS REALTY LP		04/29/2021	US BANCORP INVESTMENTS INC.		155,480	140,000	138,874	139,247	0	36	0	36	0	139,283	0	16,197	16,197	3,174	04/01/2027
925338-AF-8	VERTRAX, INC. 8.00 12-2021 - MBS		07/23/2021	Various		3,505,738	8,271,420	4,714,709	3,147,209	0	0	4,906,710	(4,906,710)	0	4,714,709	0	141,029	141,029	0	12/31/2021
92536P-AA-2	VERUS 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		75,193	75,193	75,193	75,343	0	(150)	0	(150)	0	75,193	0	0	0	999	01/26/2060
92537K-AA-2	VERUS 194 A1 - CMO/RMBS		12/01/2021	Paydown		132,361	132,361	132,361	132,358	0	4	0	4	0	132,361	0	0	0	1,818	10/25/2059
92658T-AQ-1	VIDEOTRON LTD	C	06/30/2021	Call @ 104.00		520,010	500,000	513,250	503,112	0	(1,001)	0	(1,001)	0	502,111	0	(2,111)	(2,111)	44,177	07/15/2022
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC 3.93		12/31/2021	Paydown		90,148	90,148	90,148	90,148	0	0	0	0	0	90,148	0	0	0	2,001	06/30/2030
928668-AP-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/12/2021	Maturity @ 100.00		1,000,000	1,000,000	996,180	998,892	0	1,108	0	1,108	0	1,000,000	0	0	0	40,000	11/12/2021
92916M-AC-5	VOYA 2017-1 B - CDO	C	05/18/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	44,245	04/17/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
929227-H8-2	WAMU 2003-S1 A5 - CMO/RMBS		12/01/2021	Paydown		125,524	125,524	125,995	125,639	0	(115)	0	(115)	0	125,524	0	0	0	2,567	04/25/2033
92936C-AJ-8	WFRBS 2011-C4 A4 - CMBS		06/01/2021	Paydown		330,000	330,000	357,921	331,034	0	(1,034)	0	(1,034)	0	330,000	0	0	0	4,215	06/17/2044
92940F-AA-4	WHEELS UP PARTNERS LLC 3ML + 650 03-2024		07/23/2021	Paydown		2,571,594	2,571,594	2,545,879	2,572,119	0	(525)	0	(525)	0	2,571,594	0	0	0	120,484	03/01/2024
929688-AA-3	WEST VIRGINIA UNIVERSITY - MBS		04/15/2021	Paydown		101,885	101,885	101,885	101,885	0	0	0	0	0	101,885	0	0	0	2,257	10/15/2059
929688-AA-3	WEST VIRGINIA UNIVERSITY - MBS		10/15/2021	Paydown		104,142	104,142	104,142	104,142	0	0	0	0	0	104,142	0	0	0	4,613	10/15/2059
939336-TV-5	WAMMS 2003-MS7 A15 - CMO/RMBS		12/01/2021	Paydown		187,656	187,656	191,233	188,543	0	(887)	0	(887)	0	187,656	0	0	0	1,853	03/25/2033
94353W-AA-3	WAAV 171 A - ABS		12/15/2021	Paydown		891,439	891,439	891,436	891,429	0	9	0	9	0	891,439	0	0	0	24,869	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2021	Paydown		101,173	101,173	101,169	101,169	0	4	0	4	0	101,173	0	0	0	1,925	09/15/2044
94950Q-AE-5	WELF 2019-1 COM - CDO		11/01/2021	DIRECT		5,964,236	6,200,000	6,200,000	6,100,712	0	(120,756)	0	(120,756)	0	5,979,956	0	(15,720)	(15,720)	326,896	07/20/2032
94974B-EV-8	WELLS FARGO & CO		03/01/2021	EUROCLEAR 98730		2,508,775	2,500,000	2,681,745	2,506,974	0	(4,649)	0	(4,649)	0	2,502,325	0	6,450	6,450	48,236	04/01/2021
94974B-FJ-4	WELLS FARGO & CO		03/01/2021	Various		3,704,620	3,500,000	3,434,810	3,485,704	0	1,065	0	1,065	0	3,486,769	0	217,851	217,851	66,748	02/13/2023
94974B-GL-8	WELLS FARGO & CO		04/29/2021	CITIGROUP GLOBAL MARKETS INC.		2,946,242	2,600,000	2,846,054	2,756,640	0	(7,262)	0	(7,262)	0	2,749,378	0	196,864	196,864	87,266	07/22/2027
94978#-AT-4	LEGG MASON MORTGAGE CAPITAL - MBS		12/01/2021	Paydown		381,063	381,063	381,063	381,063	0	0	0	0	0	381,063	0	0	0	14,187	08/01/2027
94978#-JE-8	ZC AVIATION (AMERICAN AIRLINES) - ABS		12/15/2021	Paydown		266,743	266,743	266,743	266,743	0	0	0	0	0	266,743	0	0	0	5,092	09/15/2024
94988J-5R-4	WELLS FARGO BANK NA		09/16/2021	Call @ 100.00		2,000,000	2,000,000	1,996,740	1,998,238	0	487	0	487	0	1,998,725	0	1,275	1,275	194,021	08/14/2023
94989U-AA-9	WFMBS 2018-1 A1 - CMO/RMBS		12/01/2021	Paydown		70,716	70,716	68,009	67,207	0	3,508	0	3,508	0	70,716	0	0	0	762	07/25/2047
95058X-AC-2	WEN 2015-1 A23 - RMBS		06/22/2021	Paydown		94,750	94,750	91,915	93,103	0	1,647	0	1,647	0	94,750	0	0	0	2,210	06/15/2045
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2021	Paydown		10,000	10,000	9,529	9,626	0	374	0	374	0	10,000	0	0	0	243	03/16/2048
96289E-AE-9	20281109		09/01/2021	Call @ 100.00		718,351	700,347	700,348	700,364	0	12	0	12	0	700,364	0	(17)	(17)	63,236	11/09/2028
969258-AA-6	WILLIAM BEAUMONT HOSPITAL - MBS		08/15/2021	Paydown		417,366	417,367	431,633	421,779	0	(4,413)	0	(4,413)	0	417,366	0	0	0	11,546	10/15/2027
969258-AA-6	WILLIAM BEAUMONT HOSPITAL - MBS		12/15/2021	Paydown		216,481	216,482	223,881	218,770	0	(2,289)	0	(2,289)	0	216,481	0	0	0	13,885	10/15/2027
96928*-AK-3	WM BLAIR CAPITAL LLS (CVS HOUSTON) - MBS		08/15/2021	Paydown		195,905	195,904	201,368	198,369	0	(2,464)	0	(2,464)	0	195,905	0	0	0	3,627	01/15/2031
96928*-AK-3	WM BLAIR CAPITAL LLS (CVS HOUSTON) - MBS		12/15/2021	Paydown		100,873	100,873	103,686	102,142	0	(1,269)	0	(1,269)	0	100,873	0	0	0	5,196	01/15/2031
96928*-AS-6	WILLIAM BLAIR CAPITAL TRUST - 2005 (SPEC		08/15/2021	Paydown		348,011	348,011	351,191	349,616	0	(1,605)	0	(1,605)	0	348,011	0	0	0	7,498	04/15/2034
96928*-AS-6	WILLIAM BLAIR CAPITAL TRUST - 2005 (SPEC		12/15/2021	Paydown		179,028	179,028	180,664	179,854	0	(826)	0	(826)	0	179,028	0	0	0	8,956	04/15/2034
96928*-AU-1	WILLIAM BLAIR CTL TRUST 2006 IRVING OIL		08/15/2021	Paydown		113,709	113,709	114,899	114,206	0	(496)	0	(496)	0	113,709	0	0	0	2,781	11/15/2028
96928*-AU-1	WILLIAM BLAIR CTL TRUST 2006 IRVING OIL		12/15/2021	Paydown		58,718	58,718	59,333	58,975	0	(256)	0	(256)	0	58,718	0	0	0	3,331	11/15/2028
96928*-BA-4	WM.BLAIR CAPITAL TRUST '06 (ST.LUKE'S) -		08/15/2021	Paydown		423,469	423,469	428,013	425,124	0	(1,655)	0	(1,655)	0	423,469	0	0	0	9,242	04/15/2028
96928*-BA-4	WM.BLAIR CAPITAL TRUST '06 (ST.LUKE'S) -		12/15/2021	Paydown		222,806	222,806	225,197	223,677	0	(871)	0	(871)	0	222,806	0	0	0	11,177	04/15/2028
96928*-BM-8	WM.BLAIR CTL/CITIZENS BANK - MBS		08/15/2021	Paydown		140,606	140,606	140,606	140,607	0	0	0	0	0	140,606	0	0	0	3,129	09/15/2027
96928*-BM-8	WM.BLAIR CTL/CITIZENS BANK - MBS		12/15/2021	Paydown		72,399	72,399	72,399	72,400	0	0	0	0	0	72,399	0	0	0	3,740	09/15/2027
96928*-BN-6	WM.BLAIR/STATE OF PA - MBS		08/15/2021	Paydown		185,915	185,915	185,915	185,915	0	(1)	0	(1)	0	185,915	0	0	0	4,186	12/15/2031
96928*-BN-6	WM.BLAIR/STATE OF PA - MBS		12/15/2021	Paydown		95,762	95,762	95,762	95,763	0	0	0	0	0	95,762	0	0	0	5,005	12/15/2031
96928*-CW-5	WILLIAM BLAIR CAPITAL TRUST 2010 (SPECTR		08/15/2021	Paydown		39,643	39,643	40,032	39,902	0	(259)	0	(259)	0	39,643	0	0	0	1,001	06/15/2037
96928*-CW-5	WILLIAM BLAIR CAPITAL TRUST 2010 (SPECTR		12/15/2021	Paydown		21,698	21,698	21,910	21,839	0	(142)	0	(142)	0	21,698	0	0	0	1,254	06/15/2037
96928*-DC-8	GSA - LAS VEGAS, NV		12/15/2021	Paydown		423,929	423,929	428,507	426,440	0	(2,511)	0	(2,511)	0	423,929	0	0	0	12,315	09/15/2031
96928*-DG-9	CTL PIEDMONT HOSPITAL - MBS		08/15/2021	Paydown		89,982	89,982	90,900	90,235	0	(252)	0	(252)	0	89,982	0	0	0	1,815	05/15/2024
96928*-DG-9	CTL PIEDMONT HOSPITAL - MBS		12/15/2021	Paydown		46,206	46,206	46,678	46,336	0	(130)	0	(130)	0	46,206	0	0	0	2,164	05/15/2024
96928*-DM-6	OAKWOOD HEALTHCARE - MBS		08/15/2021	Paydown		121,272	121,272	122,329	121,839	0	(567)	0	(567)	0	121,272	0	0	0	2,984	12/15/2030
96928*-DM-6	OAKWOOD HEALTHCARE - MBS		12/15/2021	Paydown		62,636	62,636	63,182	62,929	0	(293)	0	(293)	0	62,636	0	0	0	3,576	12/15/2030
96928*-DW-4	SIMS METAL - GNLP 239 WEST SERVICE RD LL		12/10/2021	Paydown		96,317	96,317	96,317	96,317	0	0	0	0	0	96,317	0	0	0	3,469	11/10/2034
96928*-EC-7	TD BANK, N.A. CTL 5.60 07-2031 - MBS		08/15/2021	Paydown		43,313	43,313	43,731	43,549	0	(236)	0	(236)	0	43,313	0	0	0	932	07/15/2031
96928*-EC-7	TD BANK, N.A. CTL 5.60 07-2031 - MBS		12/15/2021	Paydown		26,026	26,026	26,277	26,168	0	(142)	0	(142)	0	26,026	0	0	0	1,276	07/15/2031
96928*-EG-8	CITY OF WEST VALLEY, UTAH 5.68 11-2037 -		08/15/2021	Paydown		77,954	77,954	77,954	77,954	0	0	0	0	0	77,954	0	0	0	1,670	11/15/2037
96928*-EG-8	CITY OF WEST VALLEY, UTAH 5.68 11-2037 -		12/15/2021	Paydown		40,095	40,095	40,095	40,095	0	0	0	0	0	40,095	0	0	0	1,994	11/15/2037
96928*-ET-0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		20,133	20,133	20,133	20,133	0	0	0	0	0	20,133	0	0	0	572	05/15/2042
96928*-EX-1	SPARTAN STORES - MBS		08/15/2021	Paydown		125,947	125,947	125,947	125,947	0	0	0	0	0	125,947	0	0	0	1,997	03/15/2032
96928*-EX-1	SPARTAN STORES - MBS		12/15/2021	Paydown		64,309	64,309	64,309	64,309	0	0	0	0	0	64,309	0	0	0	2,370	03/15/2032
96928*-FA-0	WILLIAM BLAR & CO. CTL 2012-J A. SCHULMA		08/15/2021	Paydown		121,130	121,130	121,130	121,130	0	0	0	0	0	121,130	0	0	0	1,976	03/15/2034
96928*-FA-0	WILLIAM BLAR & CO. CTL 2012-J A. SCHULMA		12/15/2021	Paydown		62,730	62,730	62,730	62,730	0	0	0	0	0	62,730	0	0	0	2,361	03/15/2034
96928*-FC-6	FEDEX - MBS		08/15/2021	Paydown		185,048	185,047	186,896	186,009	0	(961)	0	(961)	0	185,048	0	0	0	2,752	09/30/2027
96928*-FC-6	FEDEX - MBS		12/15/2021	Paydown		94,364	94,364	95,307	94,854	0	(490)	0	(490)	0	94,364	0	0	0	3,263	09/30/2027
96928*-FF-9	CONTRA COSTA COUNTY CA 4.80 01-2033 - MB		08/15/2021	Paydown		193,400	193,400	195,213	194,524	0	(1,124)	0	(1,124)	0	193,400	0	0	0	3,548	01/15/2033
96928*-FF-9	CONTRA COSTA COUNTY CA 4.80 01-2033 - MB		12/15/2021	Paydown		100,885	100,885	101,831	101,472	0	(586)	0	(586)	0	100,885	0	0	0	4,239	01/15/2033
96928*-FV-4	BLUE CROSS BLUE SHIELD NC, CORIUM LLC SR		08/15/2021	Paydown		121,492	121,492	121,492	121,492	0	0	0	0	0	121,492	0	0	0	1,871	09/15/2044
96928*-FV-4	BLUE CROSS BLUE SHIELD NC, CORIUM LLC SR		12/15/2021	Paydown		61,997	61,997	61,997	61,997	0	0	0	0	0	61,997	0	0	0	2,220	09/15/2044
96928*-FW-2	SCANNELLI PROPERTIES #124, LLC (FED EX G		08/15/2021	Paydown		22,729	22,729	22,729	22,729	0	0	0	0	0	22,729	0	0	0	355	09/15/2027

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
96928*-FW-2	SCANNELLI PROPERTIES #124, LLC (FED EX G		12/15/2021	Paydown		11,602	11,602	11,602	11,602	0	0	0	0	0	11,602	0	0	0	421	09/15/2027
97063P-AB-0	WILLIS TOWERS WATSON PLC	C	03/15/2021	Maturity @ 100.00		105,000	105,000	104,050	104,975	0	25	0	25	0	105,000	0	0	0	3,019	03/15/2021
97063Q-AA-0	WESTF 2017-A A - ABS		04/15/2021	Paydown		90,523	90,523	90,446	90,454	0	69	0	69	0	90,523	0	0	0	804	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2021	Paydown		400,585	400,585	400,565	400,568	0	18	0	18	0	400,585	0	0	0	9,973	09/15/2043
97064E-AC-2	WESTF 2018-A B - ABS		05/15/2021	Paydown		20,226	20,226	20,226	20,226	0	0	0	0	0	20,226	0	0	0	318	09/15/2043
97314B-AA-3	WIND ENERGY TRANSMISSION TEXAS, LLC		12/31/2021	Paydown		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	2,294	12/18/2034
97605H-AE-7	WHEEL PROS, LLC		01/26/2021	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/04/2026
97988Q-AC-8	WDMNT 2017-2 B - CDO		03/10/2021	Paydown		4,700,000	4,700,000	4,700,000	4,672,769	0	27,231	0	27,231	0	4,700,000	0	0	0	47,640	07/18/2028
97988Q-AE-4	WDMNT 2017-2 C - CDO		03/10/2021	Paydown		4,500,000	4,500,000	4,500,000	4,472,953	0	27,047	0	27,047	0	4,500,000	0	0	0	58,038	07/18/2028
97988Q-AG-9	WDMNT 2017-2 D - CDO		03/10/2021	Paydown		3,000,000	3,000,000	2,970,840	2,958,299	0	41,701	0	41,701	0	3,000,000	0	0	0	55,259	07/18/2028
98258#-AA-7	WAYNE STATE UNIVERSITY - MBS		08/15/2021	Paydown		39,244	39,244	39,637	39,520	0	(275)	0	(275)	0	39,244	0	0	0	709	03/15/2038
98258#-AA-7	WAYNE STATE UNIVERSITY - MBS		12/15/2021	Paydown		20,097	20,097	20,298	20,238	0	(141)	0	(141)	0	20,097	0	0	0	844	03/15/2038
98417E-AK-6	GLENCORE FINANCE CANADA LTD	C	11/15/2021	Maturity @ 100.00		3,500,000	3,500,000	3,589,851	3,511,671	0	(11,671)	0	(11,671)	0	3,500,000	0	0	0	173,250	11/15/2021
98462Y-AB-6	YAMANA GOLD INC	C	09/01/2021	Various		3,431,473	3,175,000	3,171,596	3,173,669	0	316	0	316	0	3,173,985	0	175,602	175,602	238,416	07/15/2024
98462Y-AD-2	YAMANA GOLD INC	C	06/25/2021	JP MORGAN SECS INC., - FIXED INCOME		1,545,950	1,400,000	1,399,864	1,399,914	0	88	0	88	0	1,400,002	0	145,948	145,948	34,893	12/15/2027
98665#-AB-2	WELLSPAN HEALTH 2.88 06-2044		06/01/2021	Paydown		27,871	27,871	27,871	27,871	0	0	0	0	0	27,871	0	0	0	404	06/01/2044
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2021	Paydown		23,125	23,125	23,125	0	0	0	0	0	0	23,125	0	0	0	289	07/31/2051
98944P-AB-3	ZCAP 2018-1 A - ABS		12/15/2021	Paydown		685,054	685,054	674,905	677,062	0	7,992	0	7,992	0	685,054	0	0	0	9,687	10/15/2038
98971D-AB-6	ZIONS BANCORPORATION NA		04/29/2021	DAIWA SECURITIES AMERICA INC.		4,121,600	4,000,000	3,987,480	3,988,866	0	493	0	493	0	3,989,359	0	132,241	132,241	66,444	10/29/2029
98984*-AA-2	ZURICH AMERICAN INSURANCE COMPANY - MBS		08/15/2021	Paydown		79,042	79,042	79,437	79,330	0	(288)	0	(288)	0	79,042	0	0	0	1,465	11/15/2037
98984*-AA-2	ZURICH AMERICAN INSURANCE COMPANY - MBS		12/15/2021	Paydown		43,087	43,087	43,303	43,244	0	(157)	0	(157)	0	43,087	0	0	0	1,871	11/15/2037
BGH5HU-84-4	VUMC 2018-1 LOAN - ABS		02/18/2021	CROSS TRADE		1,756,065	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	256,065	256,065	18,450	07/01/2048
BGH6M6-92-2	FINS 2020-1 A1 - ABS		02/18/2021	CROSS TRADE		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	40,938	10/15/2038
G2616#-AC-5	DCC TREASURY LIMITED 2014		05/21/2021	Maturity @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	140,000	05/21/2021
G2616*-AA-3	DPR-CR LIMITED - ABS	C	12/15/2021	Various		1,666,666	1,666,666	1,666,666	1,665,963	0	703	0	703	0	1,666,666	0	0	0	35,606	12/15/2021
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		08/16/2021	Paydown		38,563	38,563	38,277	38,288	0	276	0	276	0	38,563	0	0	0	1,012	11/15/2037
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC	C	09/29/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	125,700	09/29/2021
G4622#-AE-9	HOWARD DE WALDEN ESTATES LIMITED		09/16/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	100,800	09/16/2021
G6363#-AC-1	NORDIC AVIATION CAPITAL 29 DAC		02/25/2021	YOU		710,000	1,000,000	710,000	710,000	0	0	0	0	0	710,000	0	0	0	56,104	02/22/2023
G6363#-AG-2	NAC AVIATION 29 DESIGNATED ACTIVITY COMP		02/09/2021	SEAPORT		773,863	1,000,000	710,000	420,000	0	0	0	0	0	710,000	0	63,863	63,863	6,875	03/14/2024
G7256K-AB-0	PROP 2017-1 A - ABS		12/15/2021	Paydown		485,519	485,519	485,229	482,596	0	2,923	0	2,923	0	485,519	0	0	0	15,560	03/15/2042
G8038#-AH-1	SERCO GROUP PLC	C	10/20/2021	Maturity @ 100.00		398,924	398,924	398,924	398,924	0	0	0	0	0	398,924	0	0	0	20,624	10/20/2021
G9850B-AB-9	YORKSHIRE WATER SERVICES	C	12/13/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	148,237	12/13/2021
P31438-AA-1	CAI INTERNATIONAL, INC.	C	09/13/2021	Paydown		237,282	237,282	237,282	237,300	0	(19)	0	(19)	0	237,282	0	0	0	8,720	09/13/2022
P3596#-AA-1	EVM Energia del Valle de Mexico I	C	12/31/2021	Paydown		209,312	209,312	209,312	209,312	0	0	0	0	0	209,312	0	0	0	6,478	06/30/2037
P40008-AA-1	Eletrans S.A.	C	12/28/2021	Paydown		68,237	130,482	130,482	68,237	0	0	0	0	0	68,237	0	0	0	2,621	12/28/2037
P4368#-AA-5	FORTIS TCI LIMITED 4.75 12-2029	C	12/18/2021	Paydown		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	24,936	12/18/2029
PRV001-52-9	APPRISS HOLDINGS, INC. FLT TERM LOAN 05-		01/13/2021	Call @ 100.00		306,173	305,401	305,401	305,401	0	0	0	0	0	305,401	0	772	772	11,534	05/31/2026
PRV001-87-5	ROUGH COUNTRY TL 1L		09/01/2021	Various		197,641	187,756	175,564	177,929	0	(373)	0	(373)	0	177,556	0	20,085	20,085	4,133	05/25/2023
PRV001-89-1	RPS GROUP HOLDINGS, LLC		03/01/2021	Direct		334,586	334,586	334,586	334,586	0	0	0	0	0	334,586	0	0	0	10,456	02/12/2027
PRV001-94-1	G&A PARTNERS		08/31/2021	Redemption @ 100.00		21,480	21,480	21,480	21,480	0	0	0	0	0	21,480	0	0	0	1,269	09/25/2025
PRV002-01-4	BRIGADE 2020 WAREHOUSE LTD C CORP 2020 8		03/09/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,900	10/15/2030
PRV002-06-3	NPC FUNDING 5 LTD OCTAGON WAREHOUSE C CO		05/28/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,448	10/25/2030
Q0102#-AA-3	ADANI ABBOT POINT TERMINAL PTY LTD STEP		08/17/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	97,740	09/22/2021
Q6291#-AA-1	MONASH UNIVERSITY		08/24/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	282	02/24/2040
R6237#-AA-7	NORSPAN LNG IV AS TL 5.299 12-2032		11/30/2021	Paydown		220,756	219,837	219,837	219,837	0	919	0	919	0	220,756	0	0	0	5,930	12/17/2032
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						804,141,864	816,951,587	794,694,049	783,188,675	0	344,498	6,470,593	(6,126,095)	0	792,738,154	0	9,822,075	9,822,075	38,636,880	XXX
05533U-AB-4	BBVA BANCOMER SA (HOUSTON BRANCH)		03/10/2021	Maturity @ 100.00		210,000	210,000	207,155	209,928	0	72	0	72	0	210,000	0	0	0	6,825	03/10/2021
055451-AX-6	BHP BILLITON FINANCE (USA) LTD	C	01/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(23)	10/19/2075
064058-AD-2	BANK OF NEW YORK MELLON CORP		12/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	72,607	12/29/2049
55608X-AA-5	MACQUARIE BANK LTD	C	04/07/2021	Maturity @ 100.00		85,000	85,000	84,834	84,994	0	6	0	6	0	85,000	0	0	0	2,816	04/07/2021
4899999. Subtotal - Bonds - Hybrid Securities						2,295,000	2,295,000	2,291,989	2,294,922	0	78	0	78	0	2,295,000	0	0	0	82,225	XXX
76126K-AK-0	RESTAURANT TECHNOLOGIES, INC.		01/13/2021	Call @ 100.00		231,903	289,299	289,299	289,299	0	0	0	0	0	289,299	0	(57,396)	(57,396)	3,241	10/01/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						231,903	289,299	289,299	289,299	0	0	0	0	0	289,299	0	(57,396)	(57,396)	3,241	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399997. Total - Bonds - Part 4						1,125,958,200	1,141,175,786	1,120,679,046	1,105,297,169	(43,983)	(88,489)	6,470,593	(6,603,065)	0	1,116,938,979	0	7,437,585	7,437,585	42,499,467	XXX
8399998. Total - Bonds - Part 5						41,893,437	42,040,073	41,985,524		0	(6,862)	5,146	(12,008)	0	41,973,516	0	(80,080)	(80,080)	166,457	XXX
8399999. Total - Bonds						1,167,851,636	1,183,215,858	1,162,664,571	1,105,297,169	(43,983)	(95,351)	6,475,739	(6,615,073)	0	1,158,912,496	0	7,357,505	7,357,505	42,665,924	XXX
01387#-12-3	ALCOHOL MONITORING SYSTEMS (RIVERSIDE)		05/03/2021	Redemption @ 24.82	13,461.930	619,686	0.00	347,346	347,346	0	0	0	0	0	347,346	0	272,340	272,340	0	
08264#-10-2	BENTLEY LABORATORIES, LLC PREFERRED		06/13/2021	Redemption @ 12845.34	46.540	597,822	0.00	456,484	456,484	0	0	0	0	0	456,484	0	141,338	141,338	502,819	
89623#-12-4	TRILUMIA CORPORATION. 6.00 PREFERRED		09/29/2021	Redemption @ 0.00	9,090,909.000	0	0.00	80,000	80,000	0	0	0	0	0	80,000	0	(80,000)	(80,000)	0	
89623#-13-2	TRILUMINA CORPORATION PREFERRED		09/29/2021	Redemption @ 0.00	3,489,385.000	0	0.00	39,988	34,894	5,095	0	0	5,095	0	39,988	0	(39,988)	(39,988)	0	
902973-79-1	U.S. BANCORP		01/12/2021	Call @ 25.00	226,340.000	5,658,500	0.00	5,495,300	5,495,300	0	0	0	0	0	5,495,300	0	163,200	163,200	72,854	
97742#-12-1	WITRICITY CORPORATION		09/30/2021	DIRECT	201,999.000	46,054	0.00	0	0	0	0	0	0	0	0	0	46,054	46,054	0	
DUMMY4-98-7	TRUCK PRO PREFERRED UNITS		09/01/2021	Call @ 0.67	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	3,118	
DUMMY9-79-6	CASUAL LIVING 6.00 PREF		10/01/2021	Adjustment	5,999,400.000	3,135,305	0.00	1,441,617	1,441,617	0	13,760	0	13,760	0	1,441,617	0	1,693,688	1,693,688	0	
PRV001-53-7	APPRISS HOLDINGS, INC. 10.00 PIK PREFERR		05/21/2021	Adjustment	198.410	236,701	0.00	192,458	192,458	0	0	0	0	0	192,458	0	44,243	44,243	0	
PRV001-54-5	APPRISS HOLDINGS, INC. SER A PREF		05/21/2021	Adjustment	3,612.000	65,520	0.00	46,381	46,381	0	0	0	0	0	46,381	0	19,139	19,139	0	
PRV001-67-7	TRILUMINA PREFERRED B-2		09/29/2021	Various	699,304.000	173,879	0.00	10,049	10,049	0	0	0	0	0	10,049	0	163,830	163,830	0	
PRV001-95-8	THERMAL SOLUTIONS HOLDING INC PREFERRED		02/12/2021	Unknown	0.000	0	0.00	0	(569,215)	569,215	0	0	569,215	0	0	0	0	0	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						10,533,467	XXX	8,109,622	7,535,312	574,310	13,760	0	588,069	0	8,109,622	0	2,423,845	2,423,845	578,792	XXX
PRV001-91-7	CIFC CROWN 2020 WAREHOUSE LTD II A PREF		07/29/2021	Redemption @ 1.00	2,500,000.000	2,840,783	0.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	340,783	340,783	266,011	
PRV001-92-5	NASSAU 2020-II LTD A PREF		08/26/2021	Call @ 1.00	3,400,000.000	3,400,000	0.00	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	323,069	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						6,240,783	XXX	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	340,783	340,783	589,079	XXX
8999997. Total - Preferred Stocks - Part 4						16,774,250	XXX	14,009,622	13,435,312	574,310	13,760	0	588,069	0	14,009,622	0	2,764,628	2,764,628	1,167,871	XXX
8999998. Total - Preferred Stocks - Part 5						2,850,000	XXX	2,850,000		0	0	0	0	0	2,850,000	0	0	0	270,808	XXX
8999999. Total - Preferred Stocks						19,624,250	XXX	16,859,622	13,435,312	574,310	13,760	0	588,069	0	16,859,622	0	2,764,628	2,764,628	1,438,679	XXX
74584#-10-1	PULMONX ORD		04/26/2021	Various	39,555.000	1,808,909		0	2,730,086	(2,730,086)	0	0	(2,730,086)	0	0	0	1,808,909	1,808,909	0	
75972*-11-4	REMPREX, LLC		06/11/2021	Call @ 360.00	1,102.940	397,059		10,522	10,519	3	0	0	3	0	10,522	0	386,537	386,537	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,205,968	XXX	10,522	2,740,605	(2,730,083)	0	0	(2,730,083)	0	10,522	0	2,195,446	2,195,446	0	XXX
00027*-10-9	AAA PARTNERS, INC. CLASS B		12/30/2021	DIRECT	3,504,132.000	21,966,941		3,504,132	11,012,990	(7,508,858)	0	0	(7,508,858)	0	3,504,132	0	18,462,809	18,462,809	1,927,269	
00450*-10-5	ACE PARTNERS, INC. CLASS B		12/29/2021	DIRECT	495,868.000	789,050		495,868	577,786	(81,918)	0	0	(81,918)	0	495,868	0	293,182	293,182	0	
45175#-10-0	IL ENTERPRISES, INC. (COMMON STOCK)		09/01/2021	Call @ 1.00	616.280	616		39,444	0	39,444	0	0	39,444	0	39,444	0	(38,828)	(38,828)	0	
ABB994-90-1	FEDERAL HOME LOAN BANK CAPITAL STOCK		04/05/2021	Direct	5,063.000	506,300		506,300	506,300	0	0	0	0	0	506,300	0	0	0	196	
PRV001-68-5	DCG PARENT CORP. CLASS A NON-VOTING COMM		05/21/2021	Adjustment	55.660	62,630		55,660	55,660	0	0	0	0	0	55,660	0	6,970	6,970	0	
PRV001-69-3	DCG PARENT CORP. CLASS B NON-VOTING COMM		05/21/2021	Adjustment	13.920	15,668		13,920	13,920	0	0	0	0	0	13,920	0	1,748	1,748	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						23,341,206	XXX	4,615,324	12,166,656	(7,551,332)	0	0	(7,551,332)	0	4,615,324	0	18,725,882	18,725,882	1,927,465	XXX
9799997. Total - Common Stocks - Part 4						25,547,174	XXX	4,625,846	14,907,260	(10,281,414)	0	0	(10,281,414)	0	4,625,846	0	20,921,328	20,921,328	1,927,465	XXX
9799998. Total - Common Stocks - Part 5						18,843,884	XXX	13,200,677		0	0	0	0	0	13,200,677	0	5,643,207	5,643,207	0	XXX
9799999. Total - Common Stocks						44,391,058	XXX	17,826,522	14,907,260	(10,281,414)	0	0	(10,281,414)	0	17,826,522	0	26,564,535	26,564,535	1,927,465	XXX
9899999. Total - Preferred and Common Stocks						64,015,308	XXX	34,686,145	28,342,573	(9,707,105)	13,760	0	(9,693,345)	0	34,686,145	0	29,329,163	29,329,163	3,366,144	XXX
9999999 - Totals						1,231,866,944	XXX	1,197,350,715	1,133,639,742	(9,751,087)	(81,592)	6,475,739	(16,308,418)	0	1,193,598,640	0	36,686,669	36,686,669	46,032,068	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
91282C-DM-0	UNITED STATES TREASURY		12/06/2021	BNP PARIBAS	12/15/2021	BNP PARIBAS	30,000,000	29,925,000	29,879,297	29,925,932	0	932	0	932	0	0	(46,635)	(46,635)	6,593	2,885
0599999. Subtotal - Bonds - U.S. Governments							30,000,000	29,925,000	29,879,297	29,925,932	0	932	0	932	0	0	(46,635)	(46,635)	6,593	2,885
3140KQ-VE-8	FN BQ5112 - RMBS		01/11/2021	Wells Fargo	09/07/2021	Paydown	482,246	497,392	487,606	496,144	0	(1,247)	0	(1,247)	0	0	(8,538)	(8,538)	6,450	348
3199999. Subtotal - Bonds - U.S. Special Revenues							482,246	497,392	487,606	496,144	0	(1,247)	0	(1,247)	0	0	(8,538)	(8,538)	6,450	348
000000-00-0	CGG SA	C	02/21/2021	PIK BUY	04/14/2021	Call @ 100.00	52,793	52,793	52,793	52,793	0	0	0	0	0	0	0	0	1,115	0
125523-AH-3	CIGNA CORP		01/22/2021	Various	11/17/2021	US BANCORP INVESTMENTS INC.	330,000	393,806	374,220	387,211	0	(6,595)	0	(6,595)	0	0	(12,991)	(12,991)	15,801	4,051
631705-AA-8	NCC 211 E - CDO	C	07/19/2021	BANK OF NYC/MIZUHO SEC	08/31/2021	MIZUHO FINANCIAL GROUP INC	1,300,000	1,241,500	1,241,500	1,241,548	0	48	0	48	0	0	(48)	(48)	1,907	0
922098-AA-2	VANTAGE MOBILITY ACQUISITION CORP TL FLT		09/30/2021	PIK BUY	12/02/2021	DIRECT	17,013	17,013	0	11,867	0	0	5,146	(5,146)	0	0	(11,867)	(11,867)	557	0
94950N-AE-2	WELF 2019-1 B - CDO		11/01/2021	Unknown	11/30/2021	Paydown	5,166,667	5,166,667	5,166,667	5,166,667	0	0	0	0	0	0	0	0	16,073	1,518
98082E-AD-6	LIBOR 725 20281216		05/01/2021	DIRECT	05/21/2021	Adjustment	591,353	591,353	591,353	591,353	0	0	0	0	0	0	0	0	18,393	0
PRV002-03-0	AIG ROVER 2020 CLO C CORP 2020 8.5 06-20		02/10/2021	Not Available	04/22/2021	Call @ 100.00	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	29,980	0
PRV002-06-3	NPC FUNDING 5 LTD OCTAGON WAREHOUSE C CO		04/06/2021	Not Available	05/28/2021	Call @ 100.00	3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	0	0	0	69,589	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							11,557,826	11,563,133	11,526,533	11,551,440	0	(6,547)	5,146	(11,692)	0	0	(24,907)	(24,907)	153,414	5,568
8399998. Total - Bonds							42,040,073	41,985,524	41,893,437	41,973,516	0	(6,862)	5,146	(12,008)	0	0	(80,080)	(80,080)	166,457	8,801
PRV001-92-5	NASSAU 2020-II LTD A PREF		02/24/2021	Not Available	08/26/2021	Call @ 1.00	2,850,000.000	2,850,000	2,850,000	2,850,000	0	0	0	0	0	0	0	0	270,808	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								2,850,000	2,850,000	2,850,000	0	0	0	0	0	0	0	0	270,808	0
8999998. Total - Preferred Stocks								2,850,000	2,850,000	2,850,000	0	0	0	0	0	0	0	0	270,808	0
33813J-10-6	FISKER CL A ORD		05/28/2021	DIRECT	11/11/2021	Various	969,956.000	13,191,402	18,831,257	13,191,402	0	0	0	0	0	0	5,639,855	5,639,855	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								13,191,402	18,831,257	13,191,402	0	0	0	0	0	0	5,639,855	5,639,855	0	0
PRV001-68-5	DCG PARENT CORP. CLASS A NON-VOTING COMM		01/01/2021	Direct	05/21/2021	Adjustment	8.973	7,417	10,097	7,417	0	0	0	0	0	0	2,680	2,680	0	0
PRV001-69-3	DCG PARENT CORP. CLASS B NON-VOTING COMM		01/01/2021	Direct	05/21/2021	Adjustment	2.248	1,858	2,530	1,858	0	0	0	0	0	0	672	672	0	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								9,275	12,627	9,275	0	0	0	0	0	0	3,352	3,352	0	0
9799998. Total - Common Stocks								13,200,677	18,843,884	13,200,677	0	0	0	0	0	0	5,643,207	5,643,207	0	0
9899999. Total - Preferred and Common Stocks								16,050,677	21,693,884	16,050,677	0	0	0	0	0	0	5,643,207	5,643,207	270,808	0
9999999 - Totals								58,036,201	63,587,320	58,024,193	0	(6,862)	5,146	(12,008)	0	0	5,563,127	5,563,127	437,265	8,801

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
73016@-10-7	PM Holdings, Inc.			06-1065485	8BIII				1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	0	0	XXX	XXX
1899999. Total Common Stocks						0	0	0	XXX	XXX
1999999 - Totals						0	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
	Phoenix Founders, Inc.	PM Holdings, Inc.		1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	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						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
NPC Funding V, LTD - Octagon 2022, Class			12/09/2021	DIRECT	09/30/2022	1,900,000	0	0	0	0	1,900,000	1,900,000	0	0	0.000	0.000	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,900,000	0	0	0	0	1,900,000	1,900,000	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,900,000	0	0	0	0	1,900,000	1,900,000	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						1,900,000	0	0	0	0	1,900,000	1,900,000	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						1,900,000	0	0	0	0	1,900,000	1,900,000	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						1,900,000	0	0	0	0	XXX	1,900,000	0	0	XXX	XXX	XXX	0	0

1.

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

Line Number													
1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$	0	1F ...$	0	1G ...$ 0
1B	2A ...$	0	2B ...$	0	2C ...$	0							
1C	3A ...$	0	3B ...$	1,900,000	3C ...$	0							
1D	4A ...$	0	4B ...$	0	4C ...$	0							
1E	5A ...$	0	5B ...$	0	5C ...$	0							
1F	6 .....$	0											

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
USD3L-20201115-20301115-0.859	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	10/29/2020	11/15/2030	1	100,000,000	0.156 / 0.859	0	0	682,534	0		(5,672,351)	0	0	0	0	1,489,410		
USD3L-20210215-20310215-1.1275	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	01/22/2021	02/15/2031	1	50,000,000	0.156 / 1.1275	0	0	222,994	0		(1,792,483)	0	0	0	0	755,229		
SWAP_10YR_20210224_1.4705_CME_NNY	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	02/24/2021	02/15/2031	1	50,000,000	0.156 / 1.4705	0	0	309,221	0		(309,877)	0	0	0	0	755,229		
USD3L-20201115-20301115-0.9725	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	02/19/2021	11/15/2030	1	50,000,000	0.19375 / 0.9725	0	0	426,563	0		(2,358,555)	0	0	0	0	744,705		
USD3L-20201115-20301115-0.7855	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	02/19/2021	11/15/2030	1	50,000,000	0.19375 / 0.7855	0	0	333,063	0		(3,145,472)	0	0	0	0	744,705		
1299999999. Subtotal - Swaps - Other - Interest Rate										0	0	1,974,374	0	XXX	(13,278,738)	0	0	0	0	4,489,280	XXX	XXX
N/A IDX FX Forward @ 1 01/14/22	CLO EUR Exposure	N/A	Currency	Goldman Sachs Co & LLC N9FYJ29MC81JI74MJE92	12/20/2020	01/14/2022	1	11,879,720	1				(101,600)		(101,600)	(101,600)						
1319999999. Subtotal - Swaps - Other - Foreign Exchange										0	0	0	(101,600)	XXX	(101,600)	(101,600)	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	1,974,374	(101,600)	XXX	(13,380,338)	(101,600)	0	0	0	4,489,280	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	1,974,374	0	XXX	(13,278,738)	0	0	0	0	4,489,280	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	(101,600)	XXX	(101,600)	(101,600)	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	1,974,374	(101,600)	XXX	(13,380,338)	(101,600)	0	0	0	4,489,280	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)
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	1,974,374	(101,600)	XXX	(13,380,338)	(101,600)	0	0	0	4,489,280	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	1,974,374	(101,600)	XXX	(13,380,338)	(101,600)	0	0	0	4,489,280	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
USD3L-20201115-20301115-0.7855	3 Month LIBOR FLOAT to FIXED		Interest Rate	OME	11/05/2020	11/15/2030	02/19/2021		0	25,000,000	0.19375 / 0.19375	0	0	(1,292,933)	(42,819)	0		0	0	0	(1,292,933)	0	0	
USD3L-20201115-20301115-0.9725	3 Month LIBOR FLOAT to FIXED		Interest Rate	OME	11/09/2020	11/15/2030	02/19/2021		0	25,000,000	0.9725 / 0.9725	0	0	(842,096)	(42,819)	0		0	0	0	(842,096)	0	0	
1299999999. Subtotal - Swaps - Other - Interest Rate												0	0	(2,135,028)	(85,638)	0	XXX	0	0	0	(2,135,028)	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	(2,135,028)	(85,638)	0	XXX	0	0	0	(2,135,028)	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	(2,135,028)	(85,638)	0	XXX	0	0	0	(2,135,028)	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	(2,135,028)	(85,638)	0	XXX	0	0	0	(2,135,028)	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	(2,135,028)	(85,638)	0	XXX	0	0	0	(2,135,028)	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												0	0	(2,135,028)	(85,638)	0	XXX	0	0	0	(2,135,028)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Goldman Sachs International N9FYJ29MC81JI74MJE92	Y	N	0	0	0	0	0	0	(13,278,738)	0	4,490,760	4,490,760
0299999999. Total NAIC 1 Designation			0	0	0	0	0	0	(13,278,738)	0	4,490,760	4,490,760
Goldman Sachs Co & LLC N9FYJ29MC81JI74MJE92	Y	N	0	0	0	(101,600)	0	0	(101,600)	0	11,633	11,633
0399999999. Total NAIC 2 Designation			0	0	0	(101,600)	0	0	(101,600)	0	11,633	11,633
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			0	0	0	(101,600)	0	0	(13,380,338)	0	4,502,393	4,502,393
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					0	(101,600)						

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)
CME LCZ7XYGSLJUHFXXNXD88	Cash USD		Margin Account Balance	26,228,602	26,228,602	26,228,602		IV
0199999999 - Total				26,228,602	26,228,602	26,228,602	XXX	XXX

Collateral Pledged to Reporting Entity

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

NONE

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BNY - Mellon ..... New York, NY					1,694,550	XXX
US Bank ..... Cincinnati, OH					(29,126,940)	XXX
JPMorgan-Chase Bank ..... New York, NY					100,335,210	XXX
Federal Home Loan Bank of Boston ..... Boston, MA					201,237	XXX
....						XXX
....						XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			120,194	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	73,224,251	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	73,224,251	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
....						
....						
....						
....						
....						
....						
....						
0599999 Total - Cash	XXX	XXX	0	0	73,224,251	XXX

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

1. January	91,575,980	4. April	164,244,620	7. July	79,212,847	10. October	102,240,962
2. February	103,067,830	5. May	163,440,857	8. August	115,189,796	11. November	107,192,417
3. March	64,218,856	6. June	92,575,685	9. September	92,680,717	12. December	73,224,251

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	LAKEVIEW HEALTH HOLDINGS, INC. 9.75 12-2		09/30/2021	9.750	12/15/2021	0	1,577	0
	LAKEVIEW HEALTH HOLDINGS, INC. (REVOLVIN		10/05/2021	9.750	12/15/2021	0	937	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						0	2,514	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	2,514	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	2,514	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	2,514	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/02/2021	0.010		30,095	0	1
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/02/2021	0.010		2,500	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						32,595	0	1
9999999 - Total Cash Equivalents						32,595	2,514	1

1.

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

1A	1A	$	0	1B	$	0	1C	$	0	1D	$	0	1E	$	0	1F	$	0	1G	$	0
1B	2A	$	0	2B	$	0	2C	$	0												
1C	3A	$	0	3B	$	0	3C	$	0												
1D	4A	$	0	4B	$	0	4C	$	0												
1E	5A	$	0	5B	$	0	5C	$	0												
1F	6	$	0																		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Statutory Requirement	247,921	247,921	0	0
5. California CA	B	Statutory Requirement	1,090,352	1,090,352		
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Statutory Requirement	95,322	95,322	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Statutory Requirement	106,871	106,871	0	0
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Statutory Requirement	203,375	203,375	0	0
30. New Hampshire NH	B	Statutory Requirement	534,356	534,356	0	0
31. New Jersey NJ						
32. New Mexico NM	B	Statutory Requirement	487,647	487,647	0	0
33. New York NY	B	Statutory Requirement	3,363,848	3,363,848	0	0
34. North Carolina NC	B	Statutory Requirement	905,964	905,964	0	0
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Statutory Requirement	133,589	133,589	0	0
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	B	Statutory Requirement	598,379	598,379		
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	7,767,624	7,767,624	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0